



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR



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LOS ANGELES, CALIFORNIA 90012


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July 22, 2003

TO: Supervisor Yvonne Brathwaite Burke, Chair
Supervisor Gloria Molina
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JUNE**

The attached Report of Investments for the month of June 2003 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on February 4, 2003.

All investments made during the month of June 2003, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JHS:st
S/07.03/BDOFSUPV

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2003

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2003

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

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Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

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X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2003

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XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII Pending Transaction Journal

Listing of pending purchases, sales and transfers.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2003

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/03		
At Cost	\$ 14,024,554,068	\$ 2,028,270,711
At Market	\$ 14,048,795,566	\$ 2,032,422,658
Repurchase Agreements	\$ -	\$ 464,793,752
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	6.06%	6.59%
United States Government and Agency Obligations	67.17%	67.10%
Bankers Acceptances	1.23%	0.00%
Commercial Paper	23.44%	0.00%
Municipal Obligations	0.24%	0.27%
Corporate and Deposit Notes	1.73%	0.00%
Repurchase Agreements	0.00%	22.92%
Asset-Backed	0.00%	0.00%
Other	0.13%	3.12%
1-60 days	33.37%	4.48%
60 days-1 year	20.70%	19.09%
Over 1 year	45.93%	76.43%
Weighted Average Days to Maturity	338	

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2003

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/03	\$ 14,024,554,068
Market Value at 06/30/03	\$ 14,048,795,566
Average Daily Balance	\$ 14,360,615,979
Gains and Losses:	
For the Month	\$ (73,616)
For the Past 12 Months	\$ (1,472,174)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	\$ 18,472,500
Earnings for the Past 12 Months	\$ 266,393,075
Earnings Rate for the Month	1.57%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2003

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 124,535,643.04
Bank of the West - Concentration	\$ 260,343.01
Citi Bank - Depositing	\$ 51,273.11
Union - Concentration	\$ 296,064.34
Wells Fargo - Concentration	<u>\$ 2,587,102.66</u>
Total Ledger Balance for all Banks	<u><u>\$ 127,730,426.16</u></u>

TREASURER'S ACTIVITY FOR JUNE 2003
AND CASH AVAILABILITY
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for June 2003

Total Deposits	\$ 3,345,475,675.68
Total Disbursements	\$ 4,169,414,414.68

Discretionary Funds Liquidity Withdrawal Ratio	
As of June 30, 2003	1.23

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
July	\$4,437,445,823.26	\$3,632,900,000.00	\$4,089,100,000.00	\$3,981,245,823.26
August	\$ 244,000,000.00	\$3,056,200,000.00	\$3,005,700,000.00	\$4,275,745,823.26
September	\$ 0.00	\$2,249,200,000.00	\$2,840,600,000.00	\$3,684,345,823.26
October	\$ 259,000,000.00	\$3,300,000,000.00	\$3,311,600,000.00	\$3,931,745,823.26
November	\$ 127,500,000.00	\$2,907,800,000.00	\$2,933,600,000.00	\$4,033,445,823.26
December	\$ 119,000,000.00	\$5,694,200,000.00	\$3,916,800,000.00	\$5,929,845,823.26

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2003
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. GNMA and FHLMC securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

Definitions of Securities

Page 2

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2003
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2003

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Merrill Lynch & Co	101.99%	102%	1
	101.94%	102%	1
	101.85%	102%	1
Banc of America	101.99%	102%	3

Collateral limit for investments on Repurchase Agreements is 102%. Merrill Lynch & Co. had 101.99% for 1 day; 101.94% for 1 day, 101.85% for another 1 day. Banc of America had 101.99% for 3 days, as settlement was on a weekend. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

The investment indicated below was not an exception at the time of purchase. However, it exceeded new issuer limit established after purchase. The Investment Policy does not require the sale of securities when subsequent new issuers limits are established.

<u>Issuer</u>	<u>Investment Holdings</u>	<u>Limit at Purchase</u>	<u>Limit at Review</u>	<u>No. of Days</u>
Deutsche Bank Fin. Services Inc.	\$ 30,000,000	\$150,000,000	-0-	30

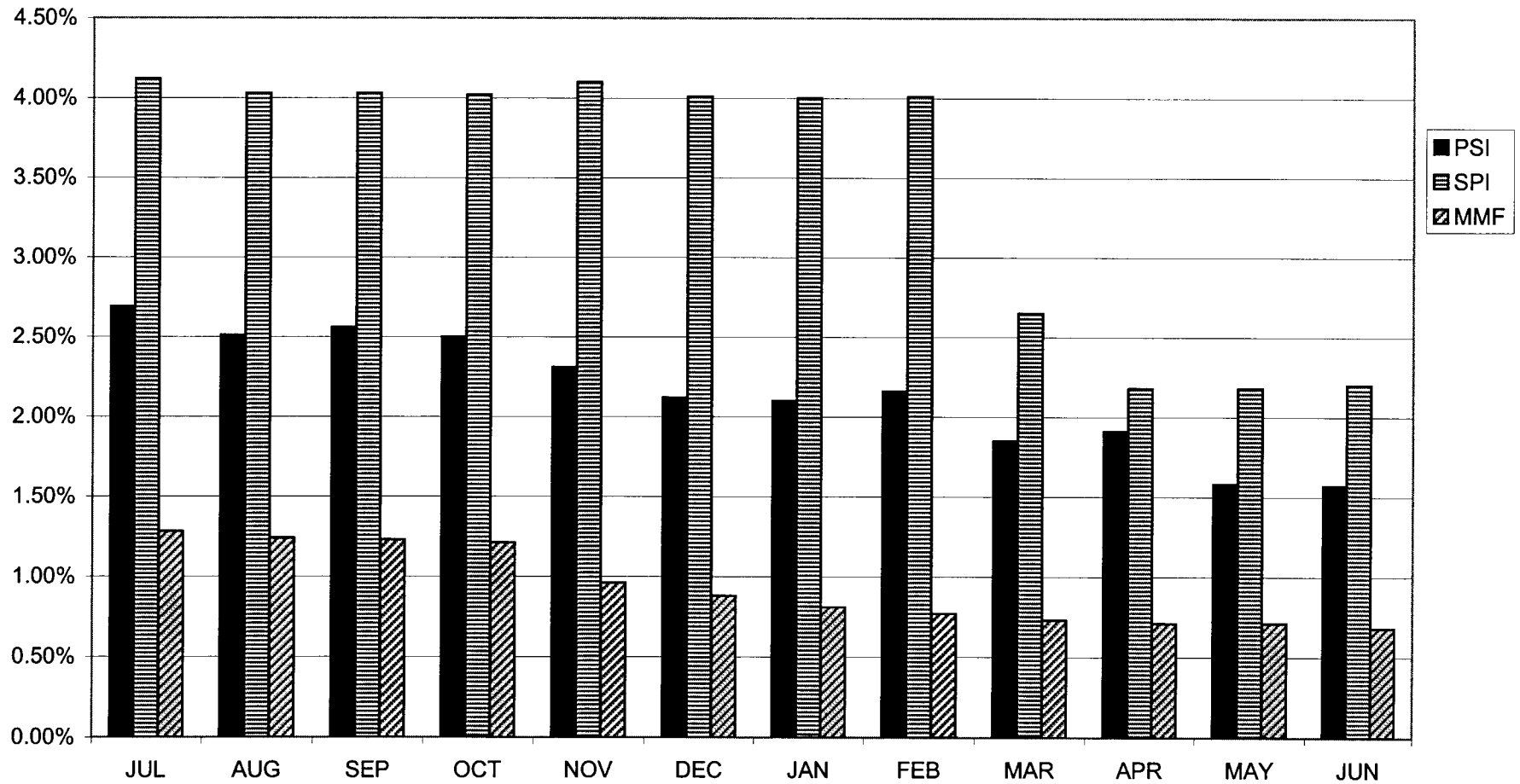
The investment limit for Deutsche Bank Fin. Services Inc. is zero. At the time of purchase, the limit was \$150MM. The decrease in limit resulted from the company's change in structure to LLC. The limit was exceeded by \$30MM for 30 days.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 06/30/03
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIAL PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	14,845,364,004.53	2,231,690,310.96
2	14,747,134,724.40	2,206,189,614.43
3	14,692,185,224.38	2,206,189,152.37
4	14,413,049,128.86	2,206,188,826.12
5	14,346,777,489.89	2,206,188,826.12
6	14,199,036,536.73	2,206,188,826.12
7	14,199,036,536.73	2,206,188,826.12
8	14,199,036,536.73	2,206,188,826.12
9	14,350,504,256.62	2,206,186,578.16
10	14,391,859,199.09	2,206,186,142.80
11	14,358,926,035.11	2,206,185,171.59
12	14,333,534,283.63	2,206,183,692.64
13	14,204,321,744.14	2,206,183,692.64
14	14,204,321,744.14	2,206,183,692.64
15	14,179,308,593.98	2,206,183,692.64
16	14,115,112,493.69	2,206,183,692.64
17	14,073,722,169.92	2,106,377,692.64
18	14,056,113,240.34	2,106,377,692.64
19	14,373,592,210.72	2,106,377,692.64
20	14,150,032,573.47	2,106,377,692.64
21	14,150,032,573.47	2,106,377,692.64
22	14,150,032,573.47	2,106,377,692.64
23	14,245,561,536.88	2,106,377,692.64
24	14,229,520,028.98	2,131,377,692.64
25	14,621,941,660.69	2,131,377,692.64
26	14,640,966,692.15	2,183,778,231.24
27	14,774,300,500.25	2,158,508,268.81
28	14,774,300,500.25	2,158,508,268.81
29	14,774,300,500.25	2,158,508,268.81
30	14,024,554,067.80	2,028,270,711.35
AVG	<u>14,360,615,978.71</u>	<u>2,167,315,418.23</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2002-03
ATTACHMENT IV**



Source: Money Fund Report as of June 30, 2003.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/03 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$18,749,922	\$4,866,270
Gains (Losses) on Sales of Non-Trading Securities.	(73,616)	32,653
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(203,806)	(980,839)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$18,472,500</u>	<u>\$3,918,083</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	10,000
	<u>\$0</u>	<u>\$10,000</u>
NET INCOME	<u>\$18,472,500</u>	<u>\$3,908,083</u>

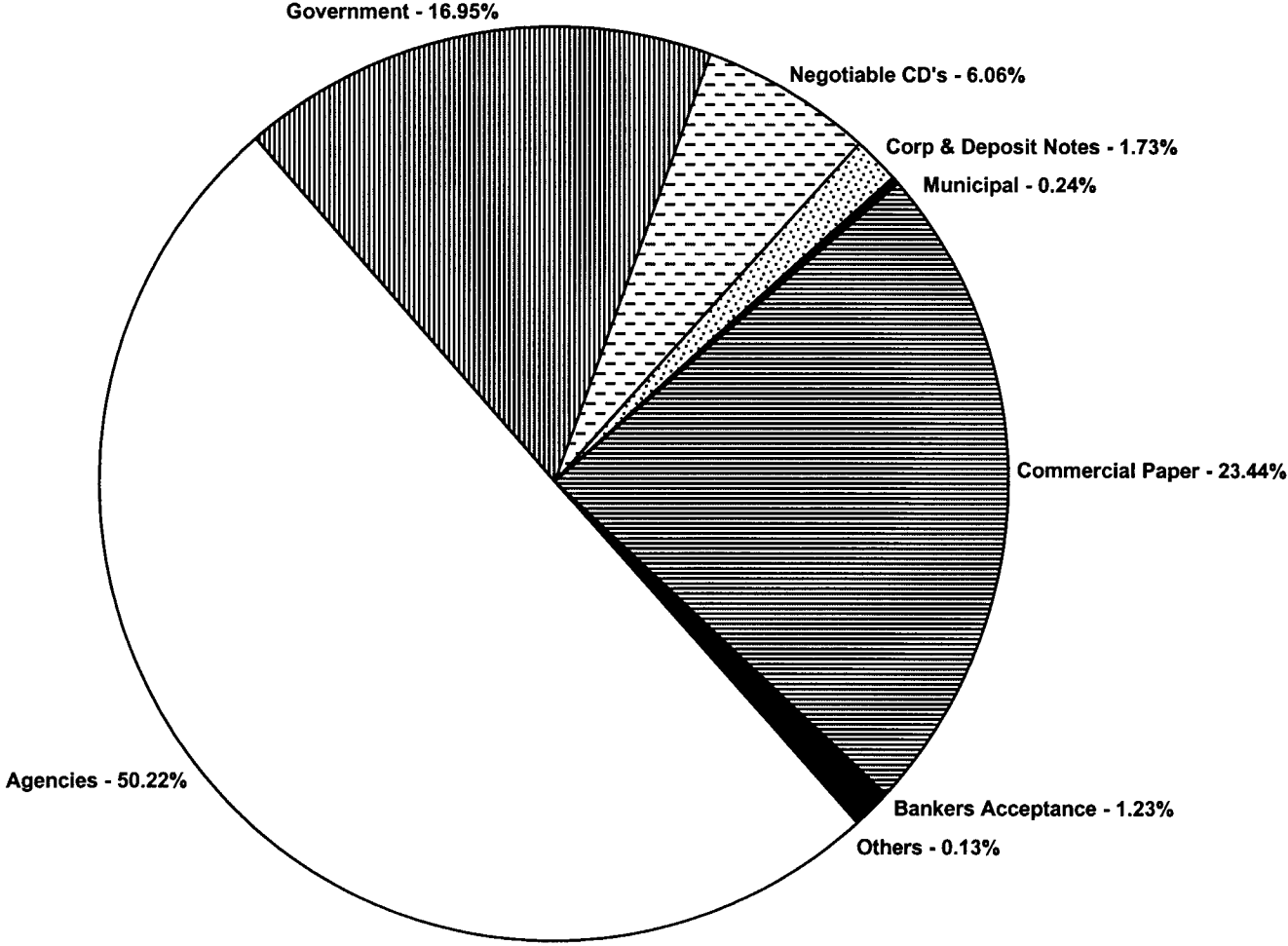
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of June 30, 2003
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	57.41%	
Los Angeles County and Related Entities	34.18%	
Consolidated Sanitation Districts		3.51%
Metropolitan Transportation Authority		1.25%
Miscellaneous Agencies Pooled Investments		2.10%
South Coast Air Quality Management District		1.54%
Miscellaneous		<u>0.01%</u>
Total	<u>91.59%</u>	<u>8.41%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE, 2003
ATTACHMENT VII**



Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period June 1, 2003 to June 30, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	06/23/03	57630	BK OF AMERICA NA BA	0.96000	07/18/03	50,000,000.00	49,966,666.67	0.00	BNY	BA
NTRD	BA	06/23/03	57631	BK OF AMERICA NA BA	0.96000	07/18/03	50,000,000.00	49,966,666.67	0.00	BNY	BA
NTRD	BA	06/23/03	57632	BK OF AMERICA NA BA	0.96000	07/18/03	50,000,000.00	49,966,666.67	0.00	BNY	BA
NTRD	BA	06/23/03	57637	BK OF AMERICA NA BA	0.96000	07/18/03	22,383,056.00	22,368,133.96	0.00	BNY	BA
BA Total							172,383,056.00	172,268,133.97	0.00		
NTRD	BNOT	06/02/03	57271	BK OF AMERICA NA BANK NOTE	1.25000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	06/05/03	57329	BK OF AMERICA NA BANK NOTE	1.23000	07/08/03	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							100,000,000.00	100,000,000.00	0.00		
NTRD	COP1	06/02/03	57270	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,060.18	2,060.18	0.00	TTC	LAC
NTRD	COP1	06/03/03	57300	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	25,770.30	25,770.30	0.00	TTC	LAC
NTRD	COP1	06/05/03	57339	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,630.66	1,630.66	0.00	TTC	LAC
NTRD	COP1	06/06/03	57340	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	777.40	777.40	0.00	TTC	LAC
NTRD	COP1	06/11/03	57435	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,893.63	1,893.63	0.00	TTC	LAC
NTRD	COP1	06/13/03	57470	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	190.61	190.61	0.00	TTC	LAC
NTRD	COP1	06/17/03	57538	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,767.89	1,767.89	0.00	TTC	LAC
NTRD	COP1	06/18/03	57560	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	432.65	432.65	0.00	TTC	LAC
NTRD	COP1	06/19/03	57581	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	352.19	352.19	0.00	TTC	LAC
NTRD	COP1	06/24/03	57694	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	446.28	446.28	0.00	TTC	LAC
NTRD	COP1	06/25/03	57731	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,439.98	1,439.98	0.00	TTC	LAC
NTRD	COP1	06/30/03	57827	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	749.96	749.96	0.00	TTC	LAC
COP1 Total							37,511.73	37,511.73	0.00		
NTRD	CPD	06/02/03	57260	UBS FINANCE (DELAWARE) INC CP	1.30000	06/03/03	50,000,000.00	49,998,194.44	0.00	BNY	BA
NTRD	CPD	06/02/03	57261	UBS FINANCE (DELAWARE) INC CP	1.30000	06/03/03	50,000,000.00	49,998,194.44	0.00	BNY	BA
NTRD	CPD	06/02/03	57262	UBS FINANCE (DELAWARE) INC CP	1.30000	06/03/03	50,000,000.00	49,998,194.44	0.00	BNY	BA
NTRD	CPD	06/02/03	57263	UBS FINANCE (DELAWARE) INC CP	1.30000	06/03/03	50,000,000.00	49,998,194.44	0.00	BNY	BA
NTRD	CPD	06/02/03	57264	UBS FINANCE (DELAWARE) INC CP	1.30000	06/03/03	50,000,000.00	49,998,194.44	0.00	BNY	BA
NTRD	CPD	06/02/03	57273	MERRILL LYNCH & CO CP	1.30000	06/03/03	50,000,000.00	49,998,194.44	0.00	BNY	MLCO
NTRD	CPD	06/02/03	57274	MERRILL LYNCH & CO CP	1.30000	06/03/03	35,000,000.00	34,998,736.11	0.00	BNY	MLCO
NTRD	CPD	06/03/03	57276	BEAR STEARNS CO INC CP	1.24000	06/20/03	50,000,000.00	49,970,722.22	0.00	BNY	BEAR
NTRD	CPD	06/03/03	57277	VARIABLE FUNDING CAP CORP CP	1.25000	06/17/03	50,000,000.00	49,975,694.44	0.00	BNY	MS
NTRD	CPD	06/03/03	57284	VARIABLE FUNDING CAP CORP CP	1.25000	06/20/03	24,795,000.00	24,780,364.06	0.00	BNY	MS
NTRD	CPD	06/03/03	57285	UBS FINANCE (DELAWARE) INC CP	1.24000	06/04/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/03/03	57286	UBS FINANCE (DELAWARE) INC CP	1.24000	06/04/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/03/03	57287	UBS FINANCE (DELAWARE) INC CP	1.24000	06/04/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/03/03	57288	UBS FINANCE (DELAWARE) INC CP	1.24000	06/04/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/03/03	57289	UBS FINANCE (DELAWARE) INC CP	1.24000	06/04/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/03/03	57290	MERRILL LYNCH & CO CP	1.22000	06/04/03	50,000,000.00	49,998,305.56	0.00	BNY	MLCO

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period June 1, 2003 to June 30, 2003
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	06/03/03	57291	MERRILL LYNCH & CO CP	1.22000	06/04/03	50,000,000.00	49,998,305.56	0.00	BNY	MLCO
NTRD	CPD	06/03/03	57292	MERRILL LYNCH & CO CP	1.22000	06/04/03	50,000,000.00	49,998,305.56	0.00	BNY	MLCO
NTRD	CPD	06/03/03	57293	MERRILL LYNCH & CO CP	1.22000	06/04/03	22,000,000.00	21,999,254.44	0.00	BNY	MLCO
NTRD	CPD	06/04/03	57302	UBS FINANCE (DELAWARE) INC CP	1.22000	06/05/03	50,000,000.00	49,998,305.56	0.00	BNY	BA
NTRD	CPD	06/04/03	57303	UBS FINANCE (DELAWARE) INC CP	1.22000	06/05/03	50,000,000.00	49,998,305.56	0.00	BNY	BA
NTRD	CPD	06/04/03	57304	UBS FINANCE (DELAWARE) INC CP	1.22000	06/05/03	50,000,000.00	49,998,305.56	0.00	BNY	BA
NTRD	CPD	06/04/03	57305	UBS FINANCE (DELAWARE) INC CP	1.22000	06/05/03	50,000,000.00	49,998,305.56	0.00	BNY	BA
NTRD	CPD	06/04/03	57306	UBS FINANCE (DELAWARE) INC CP	1.22000	06/05/03	50,000,000.00	49,998,305.56	0.00	BNY	BA
NTRD	CPD	06/04/03	57307	SHEFFIELD RECEIVABLES CORP CP	1.23000	07/07/03	50,000,000.00	49,943,625.00	0.00	BNY	MS
NTRD	CPD	06/04/03	57308	VARIABLE FUNDING CAP CORP CP	1.25000	06/13/03	50,000,000.00	49,984,375.00	0.00	BNY	MS
NTRD	CPD	06/04/03	57309	VARIABLE FUNDING CAP CORP CP	1.25000	06/13/03	20,000,000.00	19,993,750.00	0.00	BNY	MS
NTRD	CPD	06/04/03	57310	TORONTO DOMINION HLDGS INC CP	1.23000	06/30/03	40,000,000.00	39,964,466.67	0.00	BNY	MLCO
NTRD	CPD	06/04/03	57314	SHEFFIELD RECEIVABLES CORP CP	1.23000	07/07/03	26,000,000.00	25,970,685.00	0.00	BNY	MS
NTRD	CPD	06/05/03	57322	UBS FINANCE (DELAWARE) INC CP	1.25000	06/06/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/05/03	57323	UBS FINANCE (DELAWARE) INC CP	1.25000	06/06/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/05/03	57324	UBS FINANCE (DELAWARE) INC CP	1.25000	06/06/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/05/03	57325	UBS FINANCE (DELAWARE) INC CP	1.25000	06/06/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/05/03	57326	UBS FINANCE (DELAWARE) INC CP	1.25000	06/06/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/05/03	57327	VARIABLE FUNDING CAP CORP CP	1.24000	06/19/03	50,000,000.00	49,975,888.89	0.00	BNY	MS
NTRD	CPD	06/05/03	57328	SHEFFIELD RECEIVABLES CORP CP	1.23000	07/07/03	50,000,000.00	49,945,333.33	0.00	BNY	GS
NTRD	CPD	06/05/03	57330	KOCH INDUSTRIES INC CP	1.22000	06/24/03	46,600,000.00	46,569,994.78	0.00	BNY	MS
NTRD	CPD	06/06/03	57341	UBS FINANCE (DELAWARE) INC CP	1.23000	06/09/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/06/03	57342	UBS FINANCE (DELAWARE) INC CP	1.23000	06/09/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/06/03	57343	UBS FINANCE (DELAWARE) INC CP	1.23000	06/09/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/06/03	57344	UBS FINANCE (DELAWARE) INC CP	1.23000	06/09/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/06/03	57345	UBS FINANCE (DELAWARE) INC CP	1.23000	06/09/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/06/03	57346	GANNETT CO CP	1.21000	06/26/03	50,000,000.00	49,966,388.89	0.00	BNY	BA
NTRD	CPD	06/06/03	57347	GANNETT CO CP	1.21000	06/26/03	50,000,000.00	49,966,388.89	0.00	BNY	BA
NTRD	CPD	06/06/03	57354	CORP RECEIVABLES CORP CP	1.23000	06/09/03	50,000,000.00	49,994,875.00	0.00	BNY	CITGM
NTRD	CPD	06/09/03	57357	CITIGROUP GLOBAL MKT HLDGS CP	1.20000	07/07/03	50,000,000.00	49,953,333.33	0.00	BNY	CITGM
NTRD	CPD	06/09/03	57358	CITIGROUP GLOBAL MKT HLDGS CP	1.20000	07/07/03	30,000,000.00	29,972,000.00	0.00	BNY	CITGM
NTRD	CPD	06/09/03	57359	MERRILL LYNCH & CO CP	1.22000	06/20/03	50,000,000.00	49,981,361.11	0.00	BNY	MLCO
NTRD	CPD	06/09/03	57360	MERRILL LYNCH & CO CP	1.22000	06/20/03	50,000,000.00	49,981,361.11	0.00	BNY	MLCO
NTRD	CPD	06/09/03	57361	PREF RECEIVABLES FDG CORP CP	1.20000	07/09/03	50,000,000.00	49,950,000.00	0.00	BNY	CITGM
NTRD	CPD	06/09/03	57362	UBS FINANCE (DELAWARE) INC CP	1.25000	06/10/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/09/03	57363	UBS FINANCE (DELAWARE) INC CP	1.25000	06/10/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/09/03	57364	UBS FINANCE (DELAWARE) INC CP	1.25000	06/10/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/09/03	57365	UBS FINANCE (DELAWARE) INC CP	1.25000	06/10/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/09/03	57366	UBS FINANCE (DELAWARE) INC CP	1.25000	06/10/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/09/03	57367	CORP RECEIVABLES CORP CP	1.23000	06/27/03	50,000,000.00	49,969,250.00	0.00	BNY	CITGM

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NTRD	CPD	06/09/03	57368	CORP RECEIVABLES CORP CP	1.23000	06/27/03	40,000,000.00	39,975,400.00	0.00	BNY	CITGM
NTRD	CPD	06/10/03	57383	UBS FINANCE (DELAWARE) INC CP	1.24000	06/11/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/10/03	57384	UBS FINANCE (DELAWARE) INC CP	1.24000	06/11/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/10/03	57385	UBS FINANCE (DELAWARE) INC CP	1.24000	06/11/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/10/03	57386	UBS FINANCE (DELAWARE) INC CP	1.24000	06/11/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/10/03	57387	UBS FINANCE (DELAWARE) INC CP	1.24000	06/11/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/10/03	57388	GANNETT CO INC CP	1.20000	06/25/03	50,000,000.00	49,975,000.00	0.00	BNY	JPM
NTRD	CPD	06/10/03	57389	GANNETT CO INC CP	1.20000	06/25/03	50,000,000.00	49,975,000.00	0.00	BNY	JPM
NTRD	CPD	06/10/03	57390	VARIABLE FUNDING CAP CORP CP	1.20000	07/02/03	25,000,000.00	24,981,666.67	0.00	BNY	MS
NTRD	CPD	06/10/03	57397	BEAR STEARNS CO INC CP	1.21000	06/20/03	50,000,000.00	49,983,194.44	0.00	BNY	BEAR
NTRD	CPD	06/10/03	57398	CAFCO CP	1.18000	06/30/03	50,000,000.00	49,967,222.22	0.00	BNY	CSFB
NTRD	CPD	06/10/03	57399	CAFCO CP	1.18000	06/30/03	10,000,000.00	9,993,444.44	0.00	BNY	CSFB
NTRD	CPD	06/11/03	57419	UBS FINANCE (DELAWARE) INC CP	1.23000	06/12/03	50,000,000.00	49,998,291.67	0.00	BNY	BA
NTRD	CPD	06/11/03	57420	UBS FINANCE (DELAWARE) INC CP	1.23000	06/12/03	50,000,000.00	49,998,291.67	0.00	BNY	BA
NTRD	CPD	06/11/03	57421	UBS FINANCE (DELAWARE) INC CP	1.23000	06/12/03	50,000,000.00	49,998,291.67	0.00	BNY	BA
NTRD	CPD	06/11/03	57422	UBS FINANCE (DELAWARE) INC CP	1.23000	06/12/03	50,000,000.00	49,998,291.67	0.00	BNY	BA
NTRD	CPD	06/11/03	57423	UBS FINANCE (DELAWARE) INC CP	1.23000	06/12/03	50,000,000.00	49,998,291.67	0.00	BNY	BA
NTRD	CPD	06/11/03	57426	SHEFFIELD RECEIVABLES CORP CP	1.14500	07/11/03	37,000,000.00	36,964,695.83	0.00	BNY	RED
NTRD	CPD	06/12/03	57437	CAFCO CP	1.23000	06/25/03	50,000,000.00	49,977,791.67	0.00	BNY	GS
NTRD	CPD	06/12/03	57438	CAFCO CP	1.23000	06/25/03	50,000,000.00	49,977,791.67	0.00	BNY	GS
NTRD	CPD	06/12/03	57439	PREF RECEIVABLES FDG CORP CP	1.11000	07/16/03	11,500,000.00	11,487,944.17	0.00	BNY	MLCO
NTRD	CPD	06/12/03	57440	VARIABLE FUNDING CAP CORP CP	1.10000	07/11/03	25,000,000.00	24,977,847.22	0.00	BNY	MS
NTRD	CPD	06/12/03	57441	UBS FINANCE (DELAWARE) INC CP	1.25000	06/13/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/12/03	57442	UBS FINANCE (DELAWARE) INC CP	1.25000	06/13/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/12/03	57443	UBS FINANCE (DELAWARE) INC CP	1.25000	06/13/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/12/03	57444	UBS FINANCE (DELAWARE) INC CP	1.25000	06/13/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/12/03	57445	UBS FINANCE (DELAWARE) INC CP	1.25000	06/13/03	50,000,000.00	49,998,263.89	0.00	BNY	BA
NTRD	CPD	06/12/03	57448	CITIGROUP GLOBAL MKT HLDGS CP	1.24000	06/23/03	32,000,000.00	31,987,875.56	0.00	BNY	CITGM
NTRD	CPD	06/12/03	57454	CAFCO CP	1.10000	07/14/03	50,000,000.00	49,951,111.11	0.00	BNY	CITGM
NTRD	CPD	06/13/03	57460	UBS FINANCE (DELAWARE) INC CP	1.23000	06/16/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/13/03	57461	UBS FINANCE (DELAWARE) INC CP	1.23000	06/16/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/13/03	57462	UBS FINANCE (DELAWARE) INC CP	1.23000	06/16/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/13/03	57463	UBS FINANCE (DELAWARE) INC CP	1.23000	06/16/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/13/03	57464	UBS FINANCE (DELAWARE) INC CP	1.23000	06/16/03	50,000,000.00	49,994,875.00	0.00	BNY	BA
NTRD	CPD	06/13/03	57465	MERRILL LYNCH & CO CP	1.20000	06/20/03	50,000,000.00	49,988,333.33	0.00	BNY	MLCO
NTRD	CPD	06/13/03	57466	MERRILL LYNCH & CO CP	1.20000	06/20/03	50,000,000.00	49,988,333.33	0.00	BNY	MLCO
NTRD	CPD	06/13/03	57467	VARIABLE FUNDING CAP CORP CP	1.24000	06/23/03	50,000,000.00	49,982,777.78	0.00	BNY	MS
NTRD	CPD	06/13/03	57468	VARIABLE FUNDING CAP CORP CP	1.20000	06/27/03	50,000,000.00	49,976,666.67	0.00	BNY	MS
NTRD	CPD	06/16/03	57482	VARIABLE FUNDING CAP CORP CP	1.25000	06/23/03	50,000,000.00	49,987,847.22	0.00	BNY	MS
NTRD	CPD	06/16/03	57483	SHEFFIELD RECEIVABLES CORP CP	1.26000	06/20/03	24,272,000.00	24,268,601.92	0.00	BNY	CITGM

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NTRD	CPD	06/16/03	57491	UBS FINANCE (DELAWARE) INC CP	1.31000	06/17/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/16/03	57492	UBS FINANCE (DELAWARE) INC CP	1.31000	06/17/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/16/03	57493	UBS FINANCE (DELAWARE) INC CP	1.31000	06/17/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/16/03	57494	UBS FINANCE (DELAWARE) INC CP	1.31000	06/17/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/16/03	57495	UBS FINANCE (DELAWARE) INC CP	1.31000	06/17/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/16/03	57496	CORP RECEIVABLES CORP CP	1.35000	06/17/03	50,000,000.00	49,998,125.00	0.00	BNY	CITGM
NTRD	CPD	06/16/03	57497	CORP RECEIVABLES CORP CP	1.35000	06/17/03	50,000,000.00	49,998,125.00	0.00	BNY	CITGM
NTRD	CPD	06/16/03	57498	CORP RECEIVABLES CORP CP	1.35000	06/17/03	35,000,000.00	34,998,687.50	0.00	BNY	CITGM
NTRD	CPD	06/16/03	57499	EMERSON ELECTRIC CO CP	1.22000	06/27/03	32,000,000.00	31,988,071.11	0.00	BNY	MS
NTRD	CPD	06/17/03	57520	SHEFFIELD RECEIVABLES CORP CP	1.23000	06/26/03	25,000,000.00	24,992,312.50	0.00	BNY	RED
NTRD	CPD	06/17/03	57521	PREF RECEIVABLES FDG CORP CP	1.05000	07/18/03	50,000,000.00	49,954,791.67	0.00	BNY	BCMI
NTRD	CPD	06/17/03	57522	PREF RECEIVABLES FDG CORP CP	1.05000	07/14/03	50,000,000.00	49,960,625.00	0.00	BNY	BCMI
NTRD	CPD	06/17/03	57523	MORGAN STANLEY CO CP	1.07000	07/09/03	50,000,000.00	49,967,305.56	0.00	BNY	MS
NTRD	CPD	06/17/03	57524	MORGAN STANLEY CO CP	1.07000	07/11/03	50,000,000.00	49,964,333.33	0.00	BNY	MS
NTRD	CPD	06/17/03	57525	CORP RECEIVABLES CORP CP	1.04000	07/15/03	20,000,000.00	19,983,822.22	0.00	BNY	CITGM
NTRD	CPD	06/17/03	57526	UBS FINANCE (DELAWARE) INC CP	1.24000	06/18/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/17/03	57527	UBS FINANCE (DELAWARE) INC CP	1.24000	06/18/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/17/03	57528	UBS FINANCE (DELAWARE) INC CP	1.24000	06/18/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/17/03	57529	UBS FINANCE (DELAWARE) INC CP	1.24000	06/18/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/17/03	57530	UBS FINANCE (DELAWARE) INC CP	1.24000	06/18/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/17/03	57531	CORP RECEIVABLES CORP CP	1.04000	07/15/03	50,000,000.00	49,959,555.56	0.00	BNY	CITGM
NTRD	CPD	06/17/03	57532	CAFCO CP	1.05000	07/11/03	50,000,000.00	49,965,000.00	0.00	BNY	CITGM
NTRD	CPD	06/17/03	57533	CAFCO CP	1.05000	07/11/03	40,000,000.00	39,972,000.00	0.00	BNY	CITGM
NTRD	CPD	06/18/03	57539	PREF RECEIVABLES FDG CORP CP	1.03000	07/22/03	21,500,000.00	21,479,085.28	0.00	BNY	MLCO
NTRD	CPD	06/18/03	57540	UBS FINANCE (DELAWARE) INC CP	1.24000	06/19/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/18/03	57541	UBS FINANCE (DELAWARE) INC CP	1.24000	06/19/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/18/03	57542	UBS FINANCE (DELAWARE) INC CP	1.24000	06/19/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/18/03	57543	UBS FINANCE (DELAWARE) INC CP	1.24000	06/19/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/18/03	57544	UBS FINANCE (DELAWARE) INC CP	1.24000	06/19/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/18/03	57545	MORGAN STANLEY CO CP	1.21000	06/27/03	50,000,000.00	49,984,875.00	0.00	BNY	MS
NTRD	CPD	06/18/03	57546	MORGAN STANLEY CO CP	1.07000	07/07/03	50,000,000.00	49,971,763.89	0.00	BNY	MS
NTRD	CPD	06/18/03	57547	CORP RECEIVABLES CORP CP	1.03000	07/25/03	50,000,000.00	49,947,069.44	0.00	BNY	MLCO
NTRD	CPD	06/18/03	57548	CORP RECEIVABLES CORP CP	1.03000	07/25/03	50,000,000.00	49,947,069.44	0.00	BNY	MLCO
NTRD	CPD	06/18/03	57551	CAFCO CP	1.02000	07/22/03	46,340,000.00	46,295,359.13	0.00	BNY	CSFB
NTRD	CPD	06/18/03	57553	CORP RECEIVABLES CORP CP	1.02000	07/15/03	9,400,000.00	9,392,809.00	0.00	BNY	CITGM
NTRD	CPD	06/19/03	57569	UBS FINANCE (DELAWARE) INC CP	1.24000	06/20/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/19/03	57570	UBS FINANCE (DELAWARE) INC CP	1.24000	06/20/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/19/03	57571	UBS FINANCE (DELAWARE) INC CP	1.24000	06/20/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/19/03	57572	UBS FINANCE (DELAWARE) INC CP	1.24000	06/20/03	50,000,000.00	49,998,277.78	0.00	BNY	BA
NTRD	CPD	06/19/03	57573	UBS FINANCE (DELAWARE) INC CP	1.24000	06/20/03	50,000,000.00	49,998,277.78	0.00	BNY	BA

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NTRD	CPD	06/19/03	57574	PREF RECEIVABLES FDG CORP CP	1.23000	06/24/03	50,000,000.00	49,991,458.33	0.00	BNY	CITGM
NTRD	CPD	06/19/03	57575	PREF RECEIVABLES FDG CORP CP	1.23000	06/24/03	25,000,000.00	24,995,729.17	0.00	BNY	CITGM
NTRD	CPD	06/19/03	57576	VARIABLE FUNDING CAP CORP CP	1.22000	06/26/03	25,000,000.00	24,994,069.44	0.00	BNY	MS
NTRD	CPD	06/19/03	57577	VARIABLE FUNDING CAP CORP CP	1.02000	07/11/03	40,047,000.00	40,022,037.37	0.00	BNY	MS
NTRD	CPD	06/19/03	57578	PREF RECEIVABLES FDG CORP CP	1.03000	07/10/03	10,000,000.00	9,993,991.67	0.00	BNY	BCMI
NTRD	CPD	06/19/03	57579	BEAR STEARNS CO INC CP	1.01000	07/18/03	50,000,000.00	49,959,319.44	0.00	BNY	BEAR
NTRD	CPD	06/19/03	57580	BEAR STEARNS CO INC CP	1.01000	07/22/03	50,000,000.00	49,953,708.33	0.00	BNY	BEAR
NTRD	CPD	06/19/03	57592	KOCH INDUSTRIES INC CP	1.22000	06/20/03	50,000,000.00	49,998,305.56	0.00	BNY	GS
NTRD	CPD	06/19/03	57593	KOCH INDUSTRIES INC CP	1.22000	06/20/03	50,000,000.00	49,998,305.56	0.00	BNY	GS
NTRD	CPD	06/19/03	57594	KOCH INDUSTRIES INC CP	1.22000	06/20/03	17,400,000.00	17,399,410.33	0.00	BNY	GS
NTRD	CPD	06/20/03	57605	UBS FINANCE (DELAWARE) INC CP	1.19000	06/23/03	50,000,000.00	49,995,041.67	0.00	BNY	BA
NTRD	CPD	06/20/03	57606	UBS FINANCE (DELAWARE) INC CP	1.19000	06/23/03	50,000,000.00	49,995,041.67	0.00	BNY	BA
NTRD	CPD	06/20/03	57607	UBS FINANCE (DELAWARE) INC CP	1.19000	06/23/03	50,000,000.00	49,995,041.67	0.00	BNY	BA
NTRD	CPD	06/20/03	57608	UBS FINANCE (DELAWARE) INC CP	1.19000	06/23/03	50,000,000.00	49,995,041.67	0.00	BNY	BA
NTRD	CPD	06/20/03	57609	UBS FINANCE (DELAWARE) INC CP	1.19000	06/23/03	50,000,000.00	49,995,041.67	0.00	BNY	BA
NTRD	CPD	06/20/03	57610	CARGILL INC CP	1.15000	06/23/03	50,000,000.00	49,995,208.33	0.00	BNY	MLCO
NTRD	CPD	06/20/03	57611	CARGILL INC CP	1.15000	06/23/03	50,000,000.00	49,995,208.33	0.00	BNY	MLCO
NTRD	CPD	06/20/03	57612	PREF RECEIVABLES FDG CORP CP	1.18000	06/25/03	32,000,000.00	31,994,755.56	0.00	BNY	MLCO
NTRD	CPD	06/20/03	57613	SHEFFIELD RECEIVABLES CORP CP	1.20000	06/24/03	25,000,000.00	24,996,666.67	0.00	BNY	GS
NTRD	CPD	06/20/03	57614	VARIABLE FUNDING CAP CORP CP	1.00000	07/17/03	43,600,000.00	43,567,300.00	0.00	BNY	MS
NTRD	CPD	06/20/03	57615	VARIABLE FUNDING CAP CORP CP	1.02000	07/11/03	8,000,000.00	7,995,240.00	0.00	BNY	MS
NTRD	CPD	06/20/03	57617	KOCH INDUSTRIES INC CP	1.16000	06/23/03	50,000,000.00	49,995,166.67	0.00	BNY	MS
NTRD	CPD	06/20/03	57618	KOCH INDUSTRIES INC CP	1.16000	06/23/03	50,000,000.00	49,995,166.67	0.00	BNY	MS
NTRD	CPD	06/20/03	57619	KOCH INDUSTRIES INC CP	1.16000	06/23/03	50,000,000.00	49,995,166.67	0.00	BNY	MS
NTRD	CPD	06/20/03	57620	KOCH INDUSTRIES INC CP	1.16000	06/23/03	25,000,000.00	24,997,583.33	0.00	BNY	MS
NTRD	CPD	06/23/03	57633	CITIGROUP GLOBAL MKT HLDGS CP	1.00000	07/09/03	32,778,000.00	32,763,432.00	0.00	BNY	CITGM
NTRD	CPD	06/23/03	57634	MERRILL LYNCH & CO CP	1.21000	06/24/03	50,000,000.00	49,998,319.44	0.00	BNY	MLCO
NTRD	CPD	06/23/03	57635	MERRILL LYNCH & CO CP	1.21000	06/24/03	50,000,000.00	49,998,319.44	0.00	BNY	MLCO
NTRD	CPD	06/23/03	57636	MERRILL LYNCH & CO CP	1.21000	06/24/03	50,000,000.00	49,998,319.44	0.00	BNY	MLCO
NTRD	CPD	06/23/03	57649	SHEFFIELD RECEIVABLES CORP CP	1.07000	07/03/03	45,000,000.00	44,986,625.00	0.00	BNY	MS
NTRD	CPD	06/23/03	57654	CAFCO CP	0.96000	07/30/03	19,900,000.00	19,880,365.33	0.00	BNY	CITGM
NTRD	CPD	06/24/03	57661	CITIGROUP GLOBAL MKT HLDGS CP	1.07000	06/26/03	50,000,000.00	49,997,027.78	0.00	BNY	CITGM
NTRD	CPD	06/24/03	57662	CITIGROUP GLOBAL MKT HLDGS CP	1.07000	06/26/03	50,000,000.00	49,997,027.78	0.00	BNY	CITGM
NTRD	CPD	06/24/03	57663	CITIGROUP GLOBAL MKT HLDGS CP	1.07000	06/26/03	50,000,000.00	49,997,027.78	0.00	BNY	CITGM
NTRD	CPD	06/24/03	57664	CORP RECEIVABLES CORP CP	1.00000	06/30/03	50,000,000.00	49,991,666.67	0.00	BNY	MLCO
NTRD	CPD	06/24/03	57665	BEAR STEARNS CO INC CP	0.96000	07/22/03	50,000,000.00	49,962,666.67	0.00	BNY	BEAR
NTRD	CPD	06/24/03	57666	BEAR STEARNS CO INC CP	0.96000	07/24/03	50,000,000.00	49,960,000.00	0.00	BNY	BEAR
NTRD	CPD	06/24/03	57667	SHEFFIELD RECEIVABLES CORP CP	0.96000	07/21/03	50,000,000.00	49,964,000.00	0.00	BNY	RED
NTRD	CPD	06/24/03	57668	PREF RECEIVABLES FDG CORP CP	0.99000	07/29/03	50,000,000.00	49,951,875.00	0.00	BNY	BCMI
NTRD	CPD	06/24/03	57669	PREF RECEIVABLES FDG CORP CP	0.99000	07/29/03	25,000,000.00	24,975,937.50	0.00	BNY	BCMI

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NTRD	CPD	06/24/03	57670	BARCLAYS US FDG CORP CP	0.93000	08/18/03	50,000,000.00	49,928,958.33	0.00	BNY	BCI
NTRD	CPD	06/24/03	57671	BARCLAYS US FDG CORP CP	0.93000	08/20/03	50,000,000.00	49,926,375.00	0.00	BNY	BCI
NTRD	CPD	06/24/03	57672	BARCLAYS US FDG CORP CP	0.93000	08/25/03	50,000,000.00	49,919,916.67	0.00	BNY	BCI
NTRD	CPD	06/24/03	57673	UBS FINANCE (DELAWARE) INC CP	1.16000	06/25/03	50,000,000.00	49,998,388.89	0.00	BNY	BA
NTRD	CPD	06/24/03	57674	UBS FINANCE (DELAWARE) INC CP	1.16000	06/25/03	50,000,000.00	49,998,388.89	0.00	BNY	BA
NTRD	CPD	06/24/03	57675	UBS FINANCE (DELAWARE) INC CP	1.16000	06/25/03	50,000,000.00	49,998,388.89	0.00	BNY	BA
NTRD	CPD	06/24/03	57676	UBS FINANCE (DELAWARE) INC CP	1.16000	06/25/03	50,000,000.00	49,998,388.89	0.00	BNY	BA
NTRD	CPD	06/24/03	57677	UBS FINANCE (DELAWARE) INC CP	1.16000	06/25/03	50,000,000.00	49,998,388.89	0.00	BNY	BA
NTRD	CPD	06/24/03	57679	MERRILL LYNCH & CO CP	1.15000	06/25/03	50,000,000.00	49,998,402.78	0.00	BNY	MLCO
NTRD	CPD	06/24/03	57680	MERRILL LYNCH & CO CP	1.15000	06/25/03	50,000,000.00	49,998,402.78	0.00	BNY	MLCO
NTRD	CPD	06/24/03	57681	MERRILL LYNCH & CO CP	1.15000	06/25/03	50,000,000.00	49,998,402.78	0.00	BNY	MLCO
NTRD	CPD	06/24/03	57682	MERRILL LYNCH & CO CP	1.15000	06/25/03	50,000,000.00	49,998,402.78	0.00	BNY	MLCO
NTRD	CPD	06/24/03	57689	PREF RECEIVABLES FDG CORP CP	0.98000	07/28/03	25,000,000.00	24,976,861.11	0.00	BNY	CITGM
NTRD	CPD	06/25/03	57701	MERRILL LYNCH & CO CP	0.98000	06/26/03	50,000,000.00	49,998,638.89	0.00	BNY	MLCO
NTRD	CPD	06/25/03	57702	MERRILL LYNCH & CO CP	0.98000	06/26/03	50,000,000.00	49,998,638.89	0.00	BNY	MLCO
NTRD	CPD	06/25/03	57703	MERRILL LYNCH & CO CP	0.98000	06/26/03	50,000,000.00	49,998,638.89	0.00	BNY	MLCO
NTRD	CPD	06/25/03	57704	MERRILL LYNCH & CO CP	0.98000	06/26/03	50,000,000.00	49,998,638.89	0.00	BNY	MLCO
NTRD	CPD	06/25/03	57705	UBS FINANCE (DELAWARE) INC CP	1.00000	06/26/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	06/25/03	57706	UBS FINANCE (DELAWARE) INC CP	1.00000	06/26/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	06/25/03	57707	UBS FINANCE (DELAWARE) INC CP	1.00000	06/26/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	06/25/03	57708	UBS FINANCE (DELAWARE) INC CP	1.00000	06/26/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	06/25/03	57709	UBS FINANCE (DELAWARE) INC CP	1.00000	06/26/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	06/25/03	57710	PROCTER & GAMBLE CO CP	0.88000	07/30/03	50,000,000.00	49,957,222.22	0.00	BNY	MLCO
NTRD	CPD	06/25/03	57711	PROCTER & GAMBLE CO CP	0.88000	07/30/03	25,000,000.00	24,978,611.11	0.00	BNY	MLCO
NTRD	CPD	06/25/03	57712	SHEFFIELD RECEIVABLES CORP CP	0.97000	06/30/03	50,000,000.00	49,993,263.89	0.00	BNY	MS
NTRD	CPD	06/25/03	57713	SHEFFIELD RECEIVABLES CORP CP	0.97000	06/30/03	50,000,000.00	49,993,263.89	0.00	BNY	MS
NTRD	CPD	06/25/03	57714	EI DU PONT DE NEMOURS CP	0.89000	08/04/03	44,000,000.00	43,956,488.89	0.00	BNY	CSFB
NTRD	CPD	06/25/03	57715	EI DU PONT DE NEMOURS CP	0.89000	08/11/03	50,000,000.00	49,941,902.78	0.00	BNY	CSFB
NTRD	CPD	06/25/03	57716	PREF RECEIVABLES FDG CORP CP	0.96000	07/30/03	50,000,000.00	49,953,333.33	0.00	BNY	BCMI
NTRD	CPD	06/25/03	57717	PREF RECEIVABLES FDG CORP CP	0.96000	07/30/03	50,000,000.00	49,953,333.33	0.00	BNY	BCMI
NTRD	CPD	06/26/03	57756	KOCH INDUSTRIES INC CP	1.02000	07/07/03	50,000,000.00	49,984,416.67	0.00	BNY	MS
NTRD	CPD	06/26/03	57757	UBS FINANCE (DELAWARE) INC CP	1.09000	06/27/03	50,000,000.00	49,998,486.11	0.00	BNY	BA
NTRD	CPD	06/26/03	57758	UBS FINANCE (DELAWARE) INC CP	1.09000	06/27/03	50,000,000.00	49,998,486.11	0.00	BNY	BA
NTRD	CPD	06/26/03	57759	UBS FINANCE (DELAWARE) INC CP	1.09000	06/27/03	50,000,000.00	49,998,486.11	0.00	BNY	BA
NTRD	CPD	06/26/03	57760	UBS FINANCE (DELAWARE) INC CP	1.09000	06/27/03	50,000,000.00	49,998,486.11	0.00	BNY	BA
NTRD	CPD	06/26/03	57761	UBS FINANCE (DELAWARE) INC CP	1.09000	06/27/03	50,000,000.00	49,998,486.11	0.00	BNY	BA
NTRD	CPD	06/26/03	57763	SHEFFIELD RECEIVABLES CORP CP	1.05000	07/21/03	42,000,000.00	41,969,375.00	0.00	BNY	RED
NTRD	CPD	06/26/03	57764	GANNETT CO CP	1.02000	07/17/03	50,000,000.00	49,970,250.00	0.00	BNY	GS
NTRD	CPD	06/26/03	57765	GANNETT CO CP	1.02000	07/18/03	50,000,000.00	49,968,833.33	0.00	BNY	GS
NTRD	CPD	06/26/03	57767	CITIGROUP GLOBAL MKT HLDGS CP	1.00000	06/30/03	50,000,000.00	49,994,444.44	0.00	BNY	CITGM

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NTRD	CPD	06/26/03	57768	CITIGROUP GLOBAL MKT HLDGS CP	1.00000	06/30/03	50,000,000.00	49,994,444.44	0.00	BNY	CITGM
NTRD	CPD	06/26/03	57769	CITIGROUP GLOBAL MKT HLDGS CP	1.00000	06/30/03	50,000,000.00	49,994,444.44	0.00	BNY	CITGM
NTRD	CPD	06/26/03	57786	MERRILL LYNCH & CO CP	1.09000	06/27/03	30,306,000.00	30,305,082.40	0.00	BNY	MLCO
NTRD	CPD	06/27/03	57788	UBS FINANCE (DELAWARE) INC CP	1.10000	06/30/03	50,000,000.00	49,995,416.67	0.00	BNY	BA
NTRD	CPD	06/27/03	57789	UBS FINANCE (DELAWARE) INC CP	1.10000	06/30/03	50,000,000.00	49,995,416.67	0.00	BNY	BA
NTRD	CPD	06/27/03	57790	UBS FINANCE (DELAWARE) INC CP	1.10000	06/30/03	50,000,000.00	49,995,416.67	0.00	BNY	BA
NTRD	CPD	06/27/03	57791	UBS FINANCE (DELAWARE) INC CP	1.10000	06/30/03	50,000,000.00	49,995,416.67	0.00	BNY	BA
NTRD	CPD	06/27/03	57792	UBS FINANCE (DELAWARE) INC CP	1.10000	06/30/03	50,000,000.00	49,995,416.67	0.00	BNY	BA
NTRD	CPD	06/27/03	57799	KOCH INDUSTRIES INC CP	1.06000	07/03/03	50,000,000.00	49,991,166.67	0.00	BNY	MS
NTRD	CPD	06/27/03	57800	KOCH INDUSTRIES INC CP	1.06000	07/03/03	50,000,000.00	49,991,166.67	0.00	BNY	MS
NTRD	CPD	06/27/03	57801	VARIABLE FUNDING CAP CORP CP	1.08000	07/09/03	25,000,000.00	24,991,000.00	0.00	BNY	MS
NTRD	CPD	06/27/03	57802	VARIABLE FUNDING CAP CORP CP	1.08000	07/10/03	50,000,000.00	49,980,500.00	0.00	BNY	MS
NTRD	CPD	06/27/03	57805	MERRILL LYNCH & CO CP	1.08000	06/30/03	50,000,000.00	49,995,500.00	0.00	BNY	MLCO
NTRD	CPD	06/27/03	57806	MERRILL LYNCH & CO CP	1.08000	06/30/03	24,000,000.00	23,997,840.00	0.00	BNY	MLCO
NTRD	CPD	06/30/03	57817	UBS FINANCE (DELAWARE) INC CP	1.31000	07/01/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/30/03	57818	UBS FINANCE (DELAWARE) INC CP	1.31000	07/01/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/30/03	57819	UBS FINANCE (DELAWARE) INC CP	1.31000	07/01/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/30/03	57822	UBS FINANCE (DELAWARE) INC CP	1.31000	07/01/03	50,000,000.00	49,998,180.56	0.00	BNY	BA
NTRD	CPD	06/30/03	57826	EMERSON ELECTRIC CO CP	1.30000	07/01/03	45,050,000.00	45,048,373.19	0.00	BNY	MS
CPD Total							10,762,488,000.00	10,759,558,190.50	0.00		
NTRD	CPI	06/02/03	57265	GE CAPITAL CORP CP	1.30000	06/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/02/03	57266	GE CAPITAL CORP CP	1.30000	06/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/02/03	57267	GE CAPITAL CORP CP	1.30000	06/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/02/03	57268	GE CAPITAL CORP CP	1.30000	06/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/02/03	57269	GE CAPITAL CORP CP	1.30000	06/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/02/03	57272	AIG FUNDING INC CP	1.24000	06/16/03	2,850,000.00	2,850,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/02/03	57275	GE CAPITAL CORP CP	1.30000	06/03/03	30,081,000.00	30,081,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57278	GE CAPITAL CORP CP	1.24000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57279	GE CAPITAL CORP CP	1.24000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57280	GE CAPITAL CORP CP	1.24000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57281	GE CAPITAL CORP CP	1.24000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57282	GE CAPITAL CORP CP	1.24000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57283	GE CAPITAL CORP CP	1.24000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57294	AIG FUNDING INC CP	1.23000	06/16/03	4,625,000.00	4,625,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/03/03	57295	AMERICAN GEN FINANCE CORP CP	1.21000	06/04/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/03/03	57296	AMERICAN GEN FINANCE CORP CP	1.21000	06/04/03	14,500,000.00	14,500,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/03/03	57298	GE CAPITAL CORP CP	1.24000	06/04/03	39,158,000.00	39,158,000.00	0.00	BNY	GECC
NTRD	CPI	06/03/03	57299	AMEX CREDIT CORP CP	1.20000	06/17/03	1,686,000.00	1,686,000.00	0.00	BNY	AMEX
NTRD	CPI	06/04/03	57320	AIG FUNDING INC CP	1.22000	06/10/03	44,225,000.00	44,225,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	06/04/03	57321	AMEX CREDIT CORP CP	1.22000	06/11/03	13,180,000.00	13,180,000.00	0.00	BNY	AMEX
NTRD	CPI	06/05/03	57331	GE CAPITAL CORP CP	1.23000	06/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/05/03	57332	GE CAPITAL CORP CP	1.23000	06/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/05/03	57333	GE CAPITAL CORP CP	1.23000	06/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/05/03	57334	GE CAPITAL CORP CP	1.23000	06/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/05/03	57335	GE CAPITAL CORP CP	1.23000	06/06/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/05/03	57336	AIG FUNDING INC CP	1.21000	06/12/03	7,000,000.00	7,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/05/03	57337	GE CAPITAL CORP CP	1.23000	06/06/03	29,987,000.00	29,987,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57348	GE CAPITAL CORP CP	1.22000	06/09/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57349	GE CAPITAL CORP CP	1.22000	06/09/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57350	GE CAPITAL CORP CP	1.22000	06/09/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57351	GE CAPITAL CORP CP	1.22000	06/09/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57352	GE CAPITAL CORP CP	1.22000	06/09/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57353	GE CAPITAL CORP CP	1.22000	06/09/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/06/03	57355	AMERICAN GEN FINANCE CORP CP	1.20000	06/09/03	10,300,000.00	10,300,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/06/03	57356	GE CAPITAL CORP CP	1.22000	06/09/03	22,009,000.00	22,009,000.00	0.00	BNY	GECC
NTRD	CPI	06/09/03	57377	AMEX CREDIT CORP CP	1.23000	06/24/03	5,896,000.00	5,896,000.00	0.00	BNY	AMEX
NTRD	CPI	06/09/03	57378	AIG FUNDING INC CP	1.23000	06/10/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/09/03	57379	AIG FUNDING INC CP	1.23000	06/10/03	9,865,000.00	9,865,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/09/03	57380	AMERICAN GEN FINANCE CORP CP	1.23000	06/10/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/09/03	57381	AMERICAN GEN FINANCE CORP CP	1.23000	06/10/03	24,170,000.00	24,170,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/10/03	57391	GE CAPITAL CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/10/03	57392	GE CAPITAL CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/10/03	57393	GE CAPITAL CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/10/03	57394	GE CAPITAL CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/10/03	57395	GE CAPITAL CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/10/03	57396	GE CAPITAL CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/10/03	57402	AMERICAN GEN FINANCE CORP CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/10/03	57403	AMERICAN GEN FINANCE CORP CP	1.22000	06/11/03	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/10/03	57404	AIG FUNDING INC CP	1.22000	06/11/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/10/03	57405	AIG FUNDING INC CP	1.22000	06/11/03	43,250,000.00	43,250,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/10/03	57406	GE CAPITAL CORP CP	1.22000	06/11/03	29,761,000.00	29,761,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57413	GE CAPITAL CORP CP	1.23000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57414	GE CAPITAL CORP CP	1.23000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57415	GE CAPITAL CORP CP	1.23000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57416	GE CAPITAL CORP CP	1.23000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57417	GE CAPITAL CORP CP	1.23000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57418	GE CAPITAL CORP CP	1.23000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/03	57428	AIG FUNDING INC CP	1.21000	06/12/03	9,000,000.00	9,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/11/03	57429	AMERICAN GEN FINANCE CORP CP	1.21000	06/12/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	06/11/03	57430	AMERICAN GEN FINANCE CORP CP	1.21000	06/16/03	22,450,000.00	22,450,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/11/03	57431	GE CAPITAL CORP CP	1.23000	06/12/03	33,822,000.00	33,822,000.00	0.00	BNY	GECC
NTRD	CPI	06/12/03	57455	AMERICAN GEN FINANCE CORP CP	1.22000	06/13/03	23,500,000.00	23,500,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/12/03	57456	AMEX CREDIT CORP CP	1.15000	06/13/03	7,534,000.00	7,534,000.00	0.00	BNY	AMEX
NTRD	CPI	06/13/03	57469	AIG FUNDING INC CP	1.20000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/13/03	57476	GE CAPITAL CORP CP	1.21000	06/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/13/03	57477	GE CAPITAL CORP CP	1.21000	06/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/13/03	57478	GE CAPITAL CORP CP	1.21000	06/16/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/13/03	57479	GE CAPITAL CORP CP	1.21000	06/16/03	3,120,000.00	3,120,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57484	CHEVRON TEXACO CORP CP	1.22000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	CHVRTEX
NTRD	CPI	06/16/03	57485	GE CAPITAL CORP CP	1.31000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57486	GE CAPITAL CORP CP	1.31000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57487	GE CAPITAL CORP CP	1.31000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57488	GE CAPITAL CORP CP	1.31000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57489	GE CAPITAL CORP CP	1.31000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57490	GE CAPITAL CORP CP	1.31000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/03	57500	AIG FUNDING INC CP	1.30000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/03	57501	AIG FUNDING INC CP	1.30000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/03	57502	AIG FUNDING INC CP	1.25000	06/18/03	18,300,000.00	18,300,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/03	57503	AMERICAN GEN FINANCE CORP CP	1.30000	06/17/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/03	57504	AMERICAN GEN FINANCE CORP CP	1.30000	06/17/03	7,700,000.00	7,700,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/03	57505	GE CAPITAL CORP CP	1.31000	06/17/03	30,886,000.00	30,886,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57514	GE CAPITAL CORP CP	1.23000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57515	GE CAPITAL CORP CP	1.23000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57516	GE CAPITAL CORP CP	1.23000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57517	GE CAPITAL CORP CP	1.23000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57518	GE CAPITAL CORP CP	1.23000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57519	GE CAPITAL CORP CP	1.23000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/03	57534	AMERICAN GEN FINANCE CORP CP	1.20000	06/18/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/03	57535	AMERICAN GEN FINANCE CORP CP	1.06000	07/08/03	14,925,000.00	14,925,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/03	57536	AIG FUNDING INC CP	1.05000	07/08/03	9,900,000.00	9,900,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/03	57537	GE CAPITAL CORP CP	1.23000	06/18/03	37,858,000.00	37,858,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/03	57549	GE CAPITAL CORP CP	1.21000	06/19/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/03	57550	GE CAPITAL CORP CP	1.21000	06/19/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/03	57552	GE CAPITAL CORP CP	1.21000	06/19/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/03	57556	AMERICAN GEN FINANCE CORP CP	1.20000	06/19/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/18/03	57557	AMERICAN GEN FINANCE CORP CP	1.20000	06/19/03	3,410,000.00	3,410,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/18/03	57558	AIG FUNDING INC CP	1.20000	06/19/03	6,730,000.00	6,730,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/18/03	57559	GE CAPITAL CORP CP	1.21000	06/19/03	46,340,000.00	46,340,000.00	0.00	BNY	GECC
NTRD	CPI	06/19/03	57595	GE CAPITAL CORP CP	1.12000	06/20/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	06/19/03	57596	GE CAPITAL CORP CP	1.12000	06/20/03	26,366,000.00	26,366,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57599	GE CAPITAL CORP CP	1.15000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57600	GE CAPITAL CORP CP	1.15000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57601	GE CAPITAL CORP CP	1.15000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57602	GE CAPITAL CORP CP	1.15000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57603	GE CAPITAL CORP CP	1.15000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57604	GE CAPITAL CORP CP	1.15000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/20/03	57616	AIG FUNDING INC CP	1.00000	07/02/03	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/20/03	57625	AMERICAN GEN FINANCE CORP CP	1.16000	06/23/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/20/03	57626	AMERICAN GEN FINANCE CORP CP	1.16000	06/23/03	14,000,000.00	14,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/20/03	57628	GE CAPITAL CORP CP	1.15000	06/23/03	30,518,000.00	30,518,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57643	GE CAPITAL CORP CP	1.19000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57644	GE CAPITAL CORP CP	1.19000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57645	GE CAPITAL CORP CP	1.19000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57646	GE CAPITAL CORP CP	1.19000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57647	GE CAPITAL CORP CP	1.19000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57648	GE CAPITAL CORP CP	1.19000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57650	AMERICAN GEN FINANCE CORP CP	1.20000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/23/03	57651	AMERICAN GEN FINANCE CORP CP	1.20000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/23/03	57652	AMERICAN GEN FINANCE CORP CP	1.20000	06/24/03	27,955,000.00	27,955,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/23/03	57653	GE CAPITAL CORP CP	1.19000	06/24/03	28,062,000.00	28,062,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/03	57655	AMEX CREDIT CORP CP	0.99000	06/30/03	5,466,000.00	5,466,000.00	0.00	BNY	AMEX
NTRD	CPI	06/24/03	57683	GE CAPITAL CORP CP	1.12000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/24/03	57684	GE CAPITAL CORP CP	1.12000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/24/03	57685	GE CAPITAL CORP CP	1.12000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/24/03	57686	GE CAPITAL CORP CP	1.12000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/24/03	57687	GE CAPITAL CORP CP	1.12000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/24/03	57688	GE CAPITAL CORP CP	1.12000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/24/03	57690	AIG FUNDING INC CP	0.95000	07/03/03	31,285,000.00	31,285,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/24/03	57691	AMERICAN GEN FINANCE CORP CP	0.93000	07/02/03	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/24/03	57692	AMERICAN GEN FINANCE CORP CP	0.93000	07/15/03	38,715,000.00	38,715,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/24/03	57693	GE CAPITAL CORP CP	1.12000	06/25/03	26,234,000.00	26,234,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57695	GE CAPITAL CORP CP	0.98000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57696	GE CAPITAL CORP CP	0.98000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57697	GE CAPITAL CORP CP	0.98000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57698	GE CAPITAL CORP CP	0.98000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57699	GE CAPITAL CORP CP	0.98000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57700	GE CAPITAL CORP CP	0.98000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/03	57723	AMERICAN GEN FINANCE CORP CP	1.00000	06/26/03	35,445,000.00	35,445,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/25/03	57724	AIG FUNDING INC CP	1.00000	06/26/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	06/25/03	57725	AIG FUNDING INC CP	1.00000	06/26/03	13,215,000.00	13,215,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/25/03	57726	GE CAPITAL CORP CP	0.98000	06/26/03	27,188,000.00	27,188,000.00	0.00	BNY	GECC
NTRD	CPI	06/26/03	57754	AMEX CREDIT CORP CP	1.02000	07/16/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06/26/03	57755	AMEX CREDIT CORP CP	1.02000	07/23/03	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06/26/03	57774	AIG FUNDING INC CP	1.02000	07/08/03	48,000,000.00	48,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/26/03	57775	AIG FUNDING INC CP	1.06000	06/27/03	12,950,000.00	12,950,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/26/03	57776	AMERICAN GEN FINANCE CORP CP	1.06000	06/27/03	32,000,000.00	32,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/27/03	57793	GE CAPITAL CORP CP	1.09000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/27/03	57794	GE CAPITAL CORP CP	1.09000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/27/03	57795	GE CAPITAL CORP CP	1.09000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/27/03	57796	GE CAPITAL CORP CP	1.09000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/27/03	57797	GE CAPITAL CORP CP	1.09000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/27/03	57798	GE CAPITAL CORP CP	1.09000	06/30/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/27/03	57807	GE CAPITAL CORP CP	1.09000	06/30/03	30,810,000.00	30,810,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57809	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57810	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57811	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57812	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57813	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57814	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57820	AIG FUNDING INC CP	1.25000	07/01/03	25,810,000.00	25,810,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/30/03	57821	AIG FUNDING INC CP	1.25000	07/01/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/30/03	57823	GE CAPITAL CORP CP	1.32000	07/01/03	35,000,000.00	35,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/03	57824	GE CAPITAL CORP CP	1.10000	07/01/03	7,255,000.00	7,255,000.00	0.00	BNY	GECC
CPI Total							6,634,292,000.00	6,634,292,000.00	0.00		
NTRD	FCDN	06/26/03	57762	FFCB D/N	0.95000	06/30/03	50,000,000.00	49,994,722.22	0.00	BNY	MLCO
NTRD	FCDN	06/27/03	57804	FFCB D/N	1.05000	06/25/04	25,000,000.00	24,734,583.33	0.00	BNY	MLCO
NTRD	FCDN	06/30/03	57815	FFCB D/N	1.03000	05/10/04	50,000,000.00	49,549,375.00	0.00	BNY	MLCO
NTRD	FCDN	06/30/03	57816	FFCB D/N	1.02000	04/26/04	8,000,000.00	7,931,773.33	0.00	BNY	MISC
FCDN Total							133,000,000.00	132,210,453.88	0.00		
NTRD	FFCB	06/02/03	57038	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	FFCB	06/02/03	57039	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	FFCB	06/10/03	57153	FFCB 1.30	1.30000	12/10/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	FFCB	06/18/03	57311	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,981,300.00	0.00	BNY	CITGM
NTRD	FFCB	06/18/03	57312	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,988,780.00	0.00	BNY	CITGM
NTRD	FFCB	06/23/03	57457	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,987,500.00	0.00	BNY	GCMI
NTRD	FFCB	06/23/03	57458	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,993,750.00	0.00	BNY	GCMI
NTRD	FFCB	06/23/03	57506	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,572,356.25	0.00	BNY	MISC

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NTRD	FFCB	06/23/03	57507	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,397,400.00	0.00	BNY	MISC
NTRD	FFCB	06/24/03	57459	FFCB 1.25 (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,505,470.00	0.00	BNY	GCM
NTRD	FFCB	06/30/03	57412	FFCB 1.37 (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
FFCB Total							400,505,000.00	400,426,556.25	0.00		
NTRD	FHLB	06/11/03	57410	FHLB 4.125	4.12500	11/15/04	50,000,000.00	52,103,750.00	148,958.33	BNY	BS
NTRD	FHLB	06/11/03	57411	FHLB 4.125	4.12500	11/15/04	10,000,000.00	10,420,750.00	29,791.67	BNY	BS
NTRD	FHLB	06/23/03	57480	FHLB 1.20	1.20000	03/23/05	24,000,000.00	23,988,000.00	0.00	BNY	MISC
FHLB Total							84,000,000.00	86,512,500.00	178,750.00		
NTRD	FNMD	06/24/03	57678	FNMA D/N	0.91000	07/11/03	50,000,000.00	49,978,513.89	0.00	BNY	RED
NTRD	FNMD	06/25/03	57718	FNMA D/N	0.90000	07/11/03	50,000,000.00	49,980,000.00	0.00	BNY	RED
NTRD	FNMD	06/25/03	57719	FNMA D/N	0.90000	07/11/03	50,000,000.00	49,980,000.00	0.00	BNY	RED
NTRD	FNMD	06/25/03	57720	FNMA D/N	0.89000	07/22/03	50,000,000.00	49,966,625.00	0.00	BNY	RED
NTRD	FNMD	06/25/03	57721	FNMA D/N	0.89000	07/22/03	50,000,000.00	49,966,625.00	0.00	BNY	RED
FNMD Total							250,000,000.00	249,871,763.89	0.00		
NTRD	FRAQ2	06/16/03	57338	FHLB (CALLABLE)	1.51900	06/16/06	50,000,000.00	50,000,000.00	0.00	BNY	GCM
FRAQ2 Total							50,000,000.00	50,000,000.00	0.00		
NTRD	MCSA	06/30/03	57508	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	MCSA	06/30/03	57509	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	0.00	BNY	GCM
NTRD	MCSA	06/30/03	57510	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	0.00	BNY	1BOS
MCSA Total							150,000,000.00	150,000,000.00	0.00		
NTRD	MMF	06/03/03	57301	GOLDMAN SACHS MMF	0.00000	06/17/03	4,000,000.00	4,000,000.00	0.00	TTC	GS
NTRD	MMF	06/13/03	57481	GOLDMAN SACHS MMF	0.00000	06/27/03	2,483,000.00	2,483,000.00	0.00	TTC	GS
NTRD	MMF	06/20/03	57629	GOLDMAN SACHS MMF	0.00000	07/04/03	1,311,876.00	1,311,876.00	0.00	TTC	GS
NTRD	MMF	06/27/03	57808	GOLDMAN SACHS MMF	0.00000	07/11/03	939,147.00	939,147.00	0.00	TTC	GS
NTRD	MMF	06/30/03	57828	GOLDMAN SACHS MMF	0.00000	07/14/03	14,611,772.26	14,611,772.26	0.00	TTC	GS
NTRD	MMF	06/30/03	57829	GOLDMAN SACHS MMF	0.00000	07/14/03	2,806,848.00	2,806,848.00	0.00	TTC	GS
MMF Total							26,152,643.26	26,152,643.26	0.00		
NTRD	NCD1	06/03/03	57297	WELLS FARGO BK NA CD	1.24000	06/27/03	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	NCD1	06/10/03	57400	WELLS FARGO BK NA CD	1.23000	06/25/03	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	NCD1	06/10/03	57401	WELLS FARGO BK NA CD	1.23000	06/24/03	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	NCD1	06/11/03	57424	CHASE MANHATTAN BK USA NA CD	1.27000	06/18/03	50,000,000.00	50,000,146.38	197,555.56	BNY	JPM
NTRD	NCD1	06/11/03	57425	CHASE MANHATTAN BK USA NA CD	1.27000	06/18/03	25,000,000.00	25,000,073.19	98,777.78	BNY	JPM
NTRD	NCD1	06/11/03	57427	WELLS FARGO BK NA CD	1.23000	06/25/03	50,000,000.00	50,000,194.35	0.00	BNY	RED
NTRD	NCD1	06/26/03	57771	WELLS FARGO BK NA CD	1.04000	07/28/03	50,000,000.00	50,000,000.00	0.00	BNY	WFC

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NTRD	NCD1	06/26/03	57772	WELLS FARGO BK NA CD	1.04000	07/30/03	50,000,000.00	50,000,000.00	0.00	BNY	WFC
	NCD1 Total						375,000,000.00	375,000,413.92	296,333.34		
NTRD	REPO	06/04/03	57315	REPO FNMA D/N	1.20000	06/05/03	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/03	57316	REPO FNMA D/N	1.20000	06/05/03	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/03	57317	REPO FNMA D/N	1.20000	06/05/03	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/03	57318	REPO FNMA D/N	1.20000	06/05/03	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/03	57319	REPO FNMA D/N	1.20000	06/05/03	4,412,000.00	4,412,000.00	0.00	BNY	MLCO
NTRD	REPO	06/09/03	57369	REPO FNMA 6.87 10-06-05	1.22000	06/10/03	50,491,000.00	50,491,000.00	0.00	BNY	MLCO
NTRD	REPO	06/09/03	57370	REPO FNMA 6.87 10-06-06	1.22000	06/10/03	50,491,000.00	50,491,000.00	0.00	BNY	MLCO
NTRD	REPO	06/09/03	57371	REPO FNMA 6.87 10-06-07	1.22000	06/10/03	50,489,000.00	50,489,000.00	0.00	BNY	MLCO
NTRD	REPO	06/09/03	57372	REPO FHLMC 6.25 07-15-04	1.22000	06/10/03	52,942,000.00	52,942,000.00	0.00	BNY	MLCO
NTRD	REPO	06/09/03	57373	REPO FHLMC 3.75 04-15-04	1.22000	06/10/03	45,587,000.00	45,587,000.00	0.00	BNY	MLCO
NTRD	REPO	06/09/03	57374	REPO FNMA 6.625 11-15-10	1.23000	06/10/03	60,259,000.00	60,259,000.00	0.00	BNY	BA
NTRD	REPO	06/09/03	57375	REPO FNMA 6.625 11-15-11	1.23000	06/10/03	60,259,000.00	60,259,000.00	0.00	BNY	BA
NTRD	REPO	06/09/03	57376	REPO FNMA 6.625 11-15-12	1.23000	06/10/03	53,482,000.00	53,482,000.00	0.00	BNY	BA
NTRD	REPO	06/10/03	57407	REPO FNMA D/N 01-09-04	1.20000	06/11/03	48,712,000.00	48,712,000.00	0.00	BNY	BA
NTRD	REPO	06/10/03	57408	REPO FNMA D/N 01-09-05	1.20000	06/11/03	24,288,000.00	24,288,000.00	0.00	BNY	BA
NTRD	REPO	06/11/03	57432	REPO FNMA D/N 01-09-06	1.16000	06/12/03	48,711,000.00	48,711,000.00	0.00	BNY	BA
NTRD	REPO	06/11/03	57433	REPO FNMA D/N 01-09-07	1.16000	06/12/03	48,711,000.00	48,711,000.00	0.00	BNY	BA
NTRD	REPO	06/11/03	57434	REPO FNMA D/N 01-09-08	1.16000	06/12/03	2,578,000.00	2,578,000.00	0.00	BNY	BA
NTRD	REPO	06/12/03	57449	REPO FHLB 3.50 11-15-07	1.23000	06/13/03	51,839,000.00	51,839,000.00	0.00	BNY	MLCO
NTRD	REPO	06/12/03	57450	REPO FHLB 3.50 11-15-08	1.23000	06/13/03	51,838,000.00	51,838,000.00	0.00	BNY	MLCO
NTRD	REPO	06/12/03	57451	REPO FHLMC 6.25 07-15-04	1.23000	06/13/03	53,003,000.00	53,003,000.00	0.00	BNY	MLCO
NTRD	REPO	06/12/03	57452	REPO FHLB 2.125 12-15-04	1.23000	06/13/03	50,245,000.00	50,245,000.00	0.00	BNY	MLCO
NTRD	REPO	06/12/03	57453	REPO FHLB 2.125 12-15-05	1.23000	06/13/03	43,075,000.00	43,075,000.00	0.00	BNY	MLCO
NTRD	REPO	06/13/03	57471	REPO FHLB 3.125 11-14-03	1.22000	06/16/03	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	06/13/03	57472	REPO FHLB 3.125 11-14-04	1.22000	06/16/03	49,571,000.00	49,571,000.00	0.00	BNY	MLCO
NTRD	REPO	06/13/03	57473	REPO FNMA 5.75 02-15-08	1.22000	06/16/03	57,537,000.00	57,537,000.00	0.00	BNY	MLCO
NTRD	REPO	06/13/03	57474	REPO FNMA 5.75 02-15-09	1.22000	06/16/03	57,537,000.00	57,537,000.00	0.00	BNY	MLCO
NTRD	REPO	06/13/03	57475	REPO FHLB 2.125 12-15-04	1.22000	06/16/03	35,783,000.00	35,783,000.00	0.00	BNY	MLCO
NTRD	REPO	06/19/03	57582	REPO FNMA 7.25 01-15-10	1.21000	06/20/03	62,599,000.00	62,599,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57583	REPO FNMA 7.25 01-15-11	1.21000	06/20/03	62,599,000.00	62,599,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57584	REPO FNMA 7.25 01-15-12	1.21000	06/20/03	47,903,000.00	47,903,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57585	REPO FHLMC 5.25 01-15-06	1.21000	06/20/03	54,527,000.00	54,527,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57586	REPO FHLMC 5.25 01-15-07	1.21000	06/20/03	54,527,000.00	54,527,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57587	REPO FHLMC 5.25 01-15-08	1.21000	06/20/03	33,514,000.00	33,514,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57588	REPO FNMA 6.625 11-15-10	1.21000	06/20/03	60,043,000.00	60,043,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57589	REPO FNMA 6.625 11-15-11	1.21000	06/20/03	46,144,000.00	46,144,000.00	0.00	BNY	BA
NTRD	REPO	06/19/03	57590	REPO FHLMC 5.75 01-15-12	1.21000	06/20/03	58,181,000.00	58,181,000.00	0.00	BNY	BA

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NTRD	REPO	06/19/03	57591	REPO FHLMC 5.75 01-15-13	1.21000	06/20/03	19,963,000.00	19,963,000.00	0.00	BNY	BA
NTRD	REPO	06/20/03	57621	REPO FNMA D/N 06-30-03	1.12000	06/23/03	49,007,000.00	49,007,000.00	0.00	BNY	BA
NTRD	REPO	06/20/03	57622	REPO FNMA D/N 06-30-04	1.12000	06/23/03	49,008,000.00	49,008,000.00	0.00	BNY	BA
NTRD	REPO	06/20/03	57623	REPO FNMA D/N 04-02-04	1.12000	06/23/03	48,670,000.00	48,670,000.00	0.00	BNY	BA
NTRD	REPO	06/20/03	57624	REPO FNMA D/N 04-02-05	1.12000	06/23/03	3,315,000.00	3,315,000.00	0.00	BNY	BA
NTRD	REPO	06/23/03	57638	REPO FHLMC D/N 05-20-04	1.22000	06/24/03	48,567,000.00	48,567,000.00	0.00	BNY	BA
NTRD	REPO	06/23/03	57639	REPO FHLMC D/N 05-20-05	1.22000	06/24/03	48,567,000.00	48,567,000.00	0.00	BNY	BA
NTRD	REPO	06/23/03	57640	REPO FHLMC D/N 05-20-06	1.22000	06/24/03	48,567,000.00	48,567,000.00	0.00	BNY	BA
NTRD	REPO	06/23/03	57641	REPO FHLMC D/N 05-20-07	1.22000	06/24/03	48,567,000.00	48,567,000.00	0.00	BNY	BA
NTRD	REPO	06/23/03	57642	REPO FHLMC D/N 05-20-08	1.22000	06/24/03	48,567,000.00	48,567,000.00	0.00	BNY	BA
NTRD	REPO	06/23/03	57656	REP FHLB 1.875 06-15-06	1.18000	06/24/03	49,326,000.00	49,326,000.00	0.00	BNY	MLCO
NTRD	REPO	06/23/03	57657	REP FHLB 1.875 06-15-07	1.18000	06/24/03	49,326,000.00	49,326,000.00	0.00	BNY	MLCO
NTRD	REPO	06/23/03	57658	REPO FHLMC D/N 12-15-03	1.18000	06/24/03	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	06/23/03	57659	REPO FHLMC D/N 12-15-04	1.18000	06/24/03	10,574,000.00	10,574,000.00	0.00	BNY	MLCO
NTRD	REPO	06/23/03	57660	REPO FHLMC D/N 05-20-04	1.22000	06/24/03	7,156,527.80	7,156,527.80	0.00	BNY	BA
NTRD	REPO	06/25/03	57727	REPO FHLB 5.375 01-05-04	0.96000	06/26/03	40,000,000.00	40,000,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/03	57728	REPO FHLMC 5.50 07-15-06	0.96000	06/26/03	55,821,000.00	55,821,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/03	57729	REPO FHLMC 5.50 07-15-07	0.96000	06/26/03	55,821,000.00	55,821,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/03	57730	REPO FHLMC 5.50 07-15-08	0.96000	06/26/03	54,358,000.00	54,358,000.00	0.00	BNY	MLCO
NTRD	REPO	06/26/03	57778	REPO FHLB 3.125 11-14-03	1.05000	06/27/03	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	06/26/03	57779	REPO FHLB 3.125 11-14-04	1.05000	06/27/03	49,571,000.00	49,571,000.00	0.00	BNY	MLCO
NTRD	REPO	06/26/03	57780	REPO FNMA 6.87 10-06-05	1.05000	06/27/03	50,552,000.00	50,552,000.00	0.00	BNY	MLCO
NTRD	REPO	06/26/03	57781	REPO FNMA 6.87 10-06-06	1.05000	06/27/03	50,551,000.00	50,551,000.00	0.00	BNY	MLCO
NTRD	REPO	06/26/03	57782	REPO FHLMC 6.25 07-15-04	1.05000	06/27/03	49,754,000.00	49,754,000.00	0.00	BNY	MLCO
REPO Total							2,810,991,527.80	2,810,991,527.80	0.00		
NTRD	SLMA	06/11/03	57409	SLMA 4.75	4.75000	04/23/04	10,815,000.00	11,161,620.75	68,495.00	BNY	GCM
NTRD	SLMA	06/27/03	57561	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	SLMA	06/27/03	57562	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	0.00	BNY	BS
NTRD	SLMA	06/27/03	57563	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	SLMA	06/27/03	57564	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	SLMA	06/30/03	57825	SLMA 5.00	5.00000	06/30/04	23,700,000.00	24,622,878.00	0.00	BNY	JPM
SLMA Total							234,515,000.00	235,784,498.75	68,495.00		
NTRD	YANK1	06/04/03	57313	LLOYDS TSB BK PLC NY CD	1.24000	07/07/03	50,000,000.00	50,000,457.82	0.00	BNY	RED
NTRD	YANK1	06/12/03	57446	ROYAL BK OF SCOTLAND PLC NY CD	1.24000	07/07/03	50,000,000.00	50,003,766.48	63,722.22	BNY	DBAG
NTRD	YANK1	06/12/03	57447	ROYAL BK OF SCOTLAND PLC NY CD	1.24000	07/07/03	50,000,000.00	50,003,766.48	63,722.22	BNY	DBAG
NTRD	YANK1	06/18/03	57554	SVENSKA HANDELSBANKEN NY CD	1.02000	07/21/03	50,000,000.00	50,000,457.91	0.00	BNY	RED
NTRD	YANK1	06/18/03	57555	SVENSKA HANDELSBANKEN NY CD	1.02000	07/22/03	50,000,000.00	50,000,471.77	0.00	BNY	RED
NTRD	YANK1	06/20/03	57627	CIBC NY CD	1.11000	06/27/03	50,000,000.00	50,000,097.20	0.00	BNY	RED

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NTRD	YANK1	06/23/03	57597	DEUTSCHE BK NY CD (CALLABLE)	1.05000	06/23/04	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	06/26/03	57732	ROYAL BK OF SCOTLAND PLC NY CD	1.03000	07/28/03	50,000,000.00	50,000,444.04	0.00	BNY	RED
NTRD	YANK1	06/26/03	57766	BK OF NOVA SCOTIA NY CD	1.04000	07/30/03	50,000,000.00	50,000,471.76	0.00	BNY	RED
NTRD	YANK1	06/26/03	57777	SVENSKA HANDELSBANKEN NY CD	1.04000	07/28/03	50,000,000.00	50,000,444.04	0.00	BNY	RED
NTRD	YANK1	06/26/03	57783	BK OF MONTREAL CHICAGO CD	1.03000	07/31/03	50,000,000.00	50,000,485.63	0.00	BNY	RED
NTRD	YANK1	06/26/03	57784	BK OF MONTREAL CHICAGO CD	1.03000	07/30/03	50,000,000.00	50,000,471.77	0.00	BNY	RED
NTRD	YANK1	06/26/03	57785	ROYAL BK OF SCOTLAND PLC NY CD	1.03000	07/30/03	50,000,000.00	50,000,471.77	0.00	BNY	RED
NTRD	YANK1	06/27/03	57787	LLOYDS TSB BK PLC NY CD	1.03000	07/29/03	50,000,000.00	50,000,444.04	0.00	BNY	RED
NTRD	YANK1	06/27/03	57803	BK OF NOVA SCOTIA PORT CD	1.03000	07/29/03	50,000,000.00	50,000,444.04	0.00	BNY	RED
YANK1 Total							<u>750,000,000.00</u>	<u>750,012,694.75</u>	<u>127,444.44</u>		
PSI-NTRD Total							<u>22,933,364,738.79</u>	<u>22,933,118,888.70</u>	<u>671,022.78</u>		

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SANIT	FNMA	06/24/03	57598	FNMA 2.875 (CALLABLE)	2.8750	06/24/08	25,000,000.00	25,000,000.00	0.00	BNY	GCMi
	FNMA Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
SANIT	NOTE	06/26/03	57735	USTN 3.00	3.0000	02/29/04	5,922,000.00	6,004,352.81	56,967.07	BNY	JPM
SANIT	NOTE	06/26/03	57736	USTN 2.875	2.8750	06/30/04	4,601,000.00	4,690,144.38	64,677.73	BNY	JPM
SANIT	NOTE	06/26/03	57737	USTN 2.125	2.1250	08/31/04	6,784,000.00	6,874,100.00	46,225.22	BNY	JPM
SANIT	NOTE	06/26/03	57738	USTN 2.00	2.0000	11/30/04	6,505,000.00	6,589,361.72	9,242.08	BNY	DBAG
SANIT	NOTE	06/26/03	57739	USTN 1.625	1.6250	03/31/05	4,262,000.00	4,296,628.75	16,462.85	BNY	DBAG
SANIT	NOTE	06/26/03	57740	USTN 6.25	6.2500	02/15/07	9,280,000.00	10,714,050.00	209,889.50	BNY	LEHMAN
SANIT	NOTE	06/26/03	57741	USTN 4.375	4.3750	05/15/07	9,617,000.00	10,493,048.59	48,019.67	BNY	MS
SANIT	NOTE	06/26/03	57742	USTN 3.00	3.0000	11/15/07	8,546,000.00	8,861,133.75	29,260.76	BNY	LEHMAN
SANIT	NOTE	06/26/03	57743	USTN 3.00	3.0000	02/15/08	6,361,000.00	6,584,628.91	69,057.27	BNY	DBAG
SANIT	NOTE	06/26/03	57744	USTN 2.625	2.6250	05/15/08	6,365,000.00	6,467,436.72	19,069.06	BNY	GCMi
SANIT	NOTE	06/26/03	57745	USTN 1.25	1.2500	05/31/05	4,293,000.00	4,295,683.13	3,812.09	BNY	LEHMAN
SANIT	NOTE	06/26/03	57747	USTN 5.75	5.7500	11/15/05	5,158,000.00	5,686,695.00	33,849.38	BNY	GCMi
SANIT	NOTE	06/26/03	57748	USTN 5.625	5.6250	02/15/06	6,503,000.00	7,210,201.25	132,372.88	BNY	MS
SANIT	NOTE	06/26/03	57749	USTN 2.00	2.0000	05/15/06	7,170,000.00	7,266,346.88	16,366.30	BNY	CITGM
SANIT	NOTE	06/26/03	57750	USTN 7.00	7.0000	07/15/06	9,800,000.00	11,364,937.50	306,994.48	BNY	MS
SANIT	NOTE	06/26/03	57751	USTN 3.50	3.5000	11/15/06	10,869,000.00	11,500,760.63	43,416.93	BNY	DBAG
SANIT	NOTE	06/26/03	57752	USTN 3.25	3.2500	08/15/07	8,462,000.00	8,874,522.50	99,522.00	BNY	GCMi
SANIT	NOTE	06/30/03	57746	USTN 1.125	1.1250	06/30/05	5,756,000.00	5,736,487.16	0.00	BNY	MS
SANIT	NOTE	06/30/03	57773	USTN 1.125	1.1250	06/30/05	6,600,000.00	6,575,650.82	0.00	BNY	JPM
	NOTE Total						<u>132,854,000.00</u>	<u>140,086,170.50</u>	<u>1,205,205.27</u>		
SANIT	TBIL	06/26/03	57733	UST BILL	0.8400	09/04/03	5,300,000.00	5,291,343.33	0.00	BNY	BA
SANIT	TBIL	06/26/03	57734	UST BILL	0.8750	11/13/03	11,000,000.00	10,962,569.44	0.00	BNY	BA
	TBIL Total						<u>16,300,000.00</u>	<u>16,253,912.77</u>	<u>0.00</u>		
				SPI Total			<u>174,154,000.00</u>	<u>181,340,083.27</u>	<u>1,205,205.27</u>		

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06/06/03	NTRD	54489	FFCB 2.08 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06/17/03	NTRD	55676	FFCB 2.20 (CALLABLE)	Call	100.00000	10,050,000.00	10,050,000.00	0.00	10,050,000.00	0.00
06/18/03	NTRD	55522	FFCB 1.45 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	24,306.77
06/18/03	NTRD	55523	FFCB 1.45 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	24,306.77
06/19/03	NTRD	55948	FFCB 1.38 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	172,500.00	50,172,500.00	0.00
06/19/03	NTRD	55949	FFCB 1.38 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	172,500.00	50,172,500.00	0.00
06/20/03	NTRD	55813	FFCB (CALLABLE) 1.50 09-20	Call	100.00000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
06/20/03	NTRD	55814	FFCB (CALLABLE) 1.50 09-20	Call	100.00000	28,250,000.00	28,250,000.00	105,937.50	28,355,937.50	0.00
FFCB Total						313,300,000.00	313,300,000.00	544,687.50	313,844,687.50	48,613.54
06/13/03	NTRD	54472	FHLB (CALLABLE)	Call	100.00000	38,045,000.00	38,045,000.00	0.00	38,045,000.00	53,476.38
06/17/03	NTRD	54487	FHLB 2.00 (CALLABLE)	Call	100.00000	9,000,000.00	9,000,000.00	0.00	9,000,000.00	0.00
06/18/03	NTRD	55875	FHLB (CALLABLE) 1.26 04-08	Call	100.00000	50,000,000.00	50,000,000.00	157,500.00	50,157,500.00	0.00
06/18/03	NTRD	55876	FHLB (CALLABLE) 1.26 04-08	Call	100.00000	50,000,000.00	50,000,000.00	157,500.00	50,157,500.00	0.00
FHLB Total						147,045,000.00	147,045,000.00	315,000.00	147,360,000.00	53,476.38
06/04/03	NTRD	53106	FHLMC 3.70 (CALLABLE)	Call	100.00000	10,675,000.00	10,675,000.00	0.00	10,675,000.00	-80,046.37
06/10/03	NTRD	53480	FHLMC 4.00 (CALLABLE)	Call	100.00000	9,690,000.00	9,690,000.00	0.00	9,690,000.00	-95,659.30
FHLMC Total						20,365,000.00	20,365,000.00	0.00	20,365,000.00	-175,705.67
06/30/03	NTRD	54801	FNMA 2.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06/30/03	NTRD	54802	FNMA 2.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
FNMA Total						100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
06/16/03	NTRD	55153	SLMA 2.41 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	405,013.89	50,003,347.22	0.00
06/16/03	NTRD	55154	SLMA 2.41 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	405,013.89	50,003,347.22	0.00
06/16/03	NTRD	55155	SLMA 2.41 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	405,013.89	50,003,347.22	0.00
06/16/03	NTRD	55156	SLMA 2.41 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	405,013.89	50,003,347.22	0.00
MCPN Total						200,000,000.00	200,000,000.00	1,620,055.56	200,013,388.88	0.00
06/10/03	NTRD	55463	FHLB 2.20 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	275,000.00	50,275,000.00	0.00
06/10/03	NTRD	55481	FHLB 2.20 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	275,000.00	50,275,000.00	0.00
06/24/03	NTRD	55884	FHLB 2.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	250,000.00	50,250,000.00	0.00
MCSA Total						150,000,000.00	150,000,000.00	800,000.00	150,800,000.00	0.00
06/04/03	NTRD	57301	GOLDMAN SACHS MMF	Withdrawal	100.00000	4,000,000.00	4,000,000.00	0.00	4,000,000.00	0.00
06/16/03	NTRD	57481	GOLDMAN SACHS MMF	Withdrawal	100.00000	2,483,000.00	2,483,000.00	0.00	2,483,000.00	0.00
06/23/03	NTRD	57629	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,311,876.00	1,311,876.00	0.00	1,311,876.00	0.00
GOLDMAN SACHS MMF Total						7,794,876.00	7,794,876.00	0.00	7,794,876.00	0.00

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06/16/03	NTRD	55151	SLMA 1.60 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06/16/03	NTRD	55152	SLMA 1.60 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			SLMA Total			100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
			PSI-NTRD Total			1,038,504,876.00	1,038,504,876.00	3,279,743.06	1,040,177,952.38	-73,615.75

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06/02/03	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,283.17	1,283.17	1,066.53	2,349.70	0.00
06/02/03	GF	15858	FLYING TRIANGLE 1ST	Call	100.00000	298.78	298.78	202.90	501.68	0.00
06/03/03	GF	14004	FLYING TRIANGLE 1ST	Call	100.00000	462.06	462.06	277.77	739.83	0.00
06/04/03	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	326.25	326.25	287.75	614.00	0.00
06/09/03	GF	14688	FLYING TRIANGLE 1ST	Call	100.00000	2,247.96	2,247.96	747.70	2,995.66	0.00
06/10/03	GF	17795	FLYING TRIANGLE 1ST	Call	100.00000	435.36	435.36	334.25	769.61	0.00
06/11/03	GF	2822	FLYING TRIANGLE LOAN	Call	100.00000	971.21	971.21	791.86	1,763.07	0.00
06/12/03	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	709.06	709.06	740.15	1,449.21	0.00
06/12/03	GF	16864	FLYING TRIANGLE 1ST	Call	100.00000	769.89	769.89	556.19	1,326.08	0.00
FLYING TRIANGLE Total						7,503.74	7,503.74	5,005.10	12,508.84	0.00
GF Total						7,503.74	7,503.74	5,005.10	12,508.84	0.00
06/27/03	SANIT	54130	FHLB 3.875 (CALLABLE)	Sell	99.98438	270,000.00	269,957.81	1,278.75	271,236.56	-5.24
FHLB Total						270,000.00	269,957.81	1,278.75	271,236.56	-5.24
06/17/03	SANIT	56081	FHLMC 3.83 (CALLABLE)	Sell	100.00000	28,818,000.00	28,818,000.00	211,548.14	29,029,548.14	0.00
FHLMC Total						28,818,000.00	28,818,000.00	211,548.14	29,029,548.14	0.00
06/17/03	SANIT	56407	FNMA 3.71 (CALLABLE)	Sell	100.00000	20,988,000.00	20,988,000.00	101,657.71	21,089,657.71	0.00
06/17/03	SANIT	56408	FNMA 3.71 (CALLABLE)	Sell	100.00000	50,000,000.00	50,000,000.00	242,180.56	50,242,180.56	0.00
06/27/03	SANIT	57598	FNMA 2.875 (CALLABLE)	Sell	100.00000	25,000,000.00	25,000,000.00	5,989.58	25,005,989.58	0.00
FNMA Total						95,988,000.00	95,988,000.00	349,827.85	96,337,827.85	0.00
06/30/03	SANIT	57735	USTN 3.00	Sell	101.39063	5,822,000.00	5,902,962.19	57,903.59	5,960,865.78	1,632.31
06/30/03	SANIT	57736	USTN 2.875	Sell	101.93750	4,523,000.00	4,610,633.13	65,018.13	4,610,633.13	1,184.23
06/30/03	SANIT	57737	USTN 2.125	Sell	101.32813	6,670,000.00	6,758,585.94	46,989.06	6,805,575.00	1,025.30
06/30/03	SANIT	57738	USTN 2.00	Sell	101.29688	6,395,000.00	6,477,935.16	10,483.61	6,488,418.77	792.88
06/30/03	SANIT	57739	USTN 1.625	Sell	100.81250	4,190,000.00	4,224,043.75	16,928.86	4,240,972.61	264.32
06/30/03	SANIT	57740	USTN 6.25	Sell	115.45313	9,123,000.00	10,532,788.59	212,638.98	10,745,427.57	5,299.96
06/30/03	SANIT	57741	USTN 4.375	Sell	109.10938	9,455,000.00	10,316,291.41	51,707.03	10,367,998.44	3,034.86
06/30/03	SANIT	57742	USTN 3.00	Sell	103.68750	8,402,000.00	8,711,823.75	31,507.50	8,743,331.25	966.39
06/30/03	SANIT	57743	USTN 3.00	Sell	103.51563	6,254,000.00	6,473,867.19	69,968.78	6,543,835.97	648.57
06/30/03	SANIT	57744	USTN 2.625	Sell	101.60938	6,258,000.00	6,358,714.69	20,534.06	6,379,248.75	282.12
06/30/03	SANIT	57745	USTN 1.25	Sell	100.06250	4,221,000.00	4,223,638.13	4,324.80	4,227,962.93	18.71
06/30/03	SANIT	57747	USTN 5.75	Sell	110.25000	5,071,000.00	5,590,777.50	36,447.81	5,627,225.31	2,976.97
06/30/03	SANIT	57748	USTN 5.625	Sell	110.87500	6,393,000.00	7,088,238.75	134,107.30	7,222,346.05	3,602.28
06/30/03	SANIT	57749	USTN 2.00	Sell	101.34538	7,049,000.00	7,143,835.48	17,622.50	7,143,835.48	563.87
06/30/03	SANIT	57750	USTN 7.00	Sell	115.96875	9,635,000.00	11,173,589.06	309,278.18	11,482,867.24	6,899.50
06/30/03	SANIT	57751	USTN 3.50	Sell	105.81250	10,686,000.00	11,307,123.75	46,751.25	11,353,875.00	2,508.58

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06/30/03	SANIT	57752	USTN 3.25	Sell	104.87500	8,319,000.00	8,724,551.25	100,827.66	8,825,378.91	1,341.99
		USTN Total				118,466,000.00	125,619,399.72	1,233,039.10	126,769,798.19	33,042.84
06/30/03	SANIT	57733	UST BILL	Sell	0.84000	5,211,000.00	5,202,975.06	0.00	5,202,975.06	-121.58
06/30/03	SANIT	57734	UST BILL	Sell	0.87500	10,814,000.00	10,778,253.72	0.00	10,778,253.72	-262.84
		UST BILL Total				16,025,000.00	15,981,228.78	0.00	15,981,228.78	-384.42
	SANIT Total					259,567,000.00	266,676,586.31	1,795,693.84	268,389,639.52	32,653.18
			SPI Total			259,574,503.74	266,684,090.05	1,800,698.94	268,402,148.36	32,653.18

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value by Maturity
As of June 30, 2003
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	850,003,067.50	849,995,955.00	(7,112.50)	133,611,393.92	133,614,763.91	3,369.99
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	172,304,909.03	172,285,487.19	(19,421.84)	0.00	0.00	0.00
Commercial Paper	3,286,860,945.97	3,286,504,490.77	(356,455.20)	0.00	0.00	0.00
Governments	2,377,400,415.79	2,384,327,600.00	6,927,184.21	301,918,949.99	302,727,448.84	808,498.85
Agencies	7,043,377,516.64	7,060,957,101.66	17,579,585.02	1,059,194,137.82	1,062,531,054.79	3,336,916.97
Municipals	33,997,161.91	33,997,161.91	0.00	5,545,554.30	5,548,714.65	3,160.35
Corp. & Deposit Notes	242,252,283.70	242,370,002.42	117,718.72	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	464,793,752.00	464,793,752.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	18,357,767.26	18,357,767.26	0.00	63,206,923.32	63,206,923.32	0.00
TOTAL	<u>\$14,024,554,067.80</u>	<u>\$14,048,795,566.21</u>	<u>\$24,241,498.41</u>	<u>\$2,028,270,711.35</u>	<u>\$2,032,422,657.51</u>	<u>\$4,151,946.16</u>

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.24% of the PSI portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 6/30/2003
Attachment IXa

Security ID	Security Description	Calculated Market Price
57329	BK OF AMERICA NA BANK NOTE	99.9990873
57756	KOCH INDUSTRIES INC CP	99.9786111
57361	PREF RECEIVABLES FDG CORP	99.9725000
57580	BEAR STEARNS CO INC CP	99.9327778
57616	AIG FUNDING INC CP	99.9994446
57691	AMERICAN GEN FINANCE CORP	99.9990557
57690	AIG FUNDING INC CP	99.9987505
57535	AMERICAN GEN FINANCE CORP	99.9991165
57536	AIG FUNDING INC CP	99.9988942
57774	AIG FUNDING INC CP	99.9982276
57692	AMERICAN GEN FINANCE CORP	99.9929338
57754	AMEX CREDIT CORP CP	99.9964663
57755	AMEX CREDIT CORP CP	99.9949344
57338	FHLB (CALLABLE)	99.9500000
57563	SLMA 1.20 (CALLABLE)	99.9100000
57564	SLMA 1.20 (CALLABLE)	99.9100000
56920	CIBC NY CD	100.0431179
55808	TORONTO DOMINION BK NY CD	100.0023350

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2003
Fund: Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	57630	BK OF AMERICA NA BA	0.96000	07/18/03	50,000,000.00	49,977,333.34	49,971,700.00
PSI	NTRD	BA	57631	BK OF AMERICA NA BA	0.96000	07/18/03	50,000,000.00	49,977,333.34	49,971,700.00
PSI	NTRD	BA	57632	BK OF AMERICA NA BA	0.96000	07/18/03	50,000,000.00	49,977,333.34	49,971,700.00
PSI	NTRD	BA	57637	BK OF AMERICA NA BA	0.96000	07/18/03	22,383,056.00	22,372,909.01	22,370,387.19
BA Total							172,383,056.00	172,304,909.03	172,285,487.19
PSI	NTRD	BAN	54350	LACCAL BANS	1.73400	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	57259	LACCAL BANS	1.58300	06/30/05	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT	57329	BK OF AMERICA NA BANK NOTE	1.23000	07/08/03	50,000,000.00	50,000,000.00	49,999,543.50
BNOT Total							50,000,000.00	50,000,000.00	49,999,543.50
PSI	NTRD	CNFL	53970	DEUTSCHE BK FINANCIAL FRN	1.23000	12/12/03	30,000,000.00	30,005,157.68	30,015,000.00
CNFL Total							30,000,000.00	30,005,157.68	30,015,000.00
PSI	NTRD	CNFM	49574	CITIGROUP INC FRN	1.52000	03/09/04	37,222,000.00	37,242,749.57	37,281,927.42
PSI	NTRD	CNFM	51159	GECC FRN	1.24375	03/15/05	25,000,000.00	25,004,376.45	25,028,750.00
CNFM Total							62,222,000.00	62,247,126.02	62,310,677.42
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	18,656,873.21	18,656,873.21	18,656,873.21
PSI	NTRD	COP1	52946	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	6,707.47	6,707.47	6,707.47
PSI	NTRD	COP1	52963	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	434.34	434.34	434.34
PSI	NTRD	COP1	52993	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	16,028.53	16,028.53	16,028.53
PSI	NTRD	COP1	53048	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,583.72	1,583.72	1,583.72
PSI	NTRD	COP1	53078	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,151.46	1,151.46	1,151.46
PSI	NTRD	COP1	53079	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	511.93	511.93	511.93
PSI	NTRD	COP1	53091	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	4,318.93	4,318.93	4,318.93
PSI	NTRD	COP1	53122	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	882.04	882.04	882.04
PSI	NTRD	COP1	53163	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	475.58	475.58	475.58
PSI	NTRD	COP1	53226	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	837.13	837.13	837.13
PSI	NTRD	COP1	53239	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,737.27	1,737.27	1,737.27
PSI	NTRD	COP1	53257	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,028.06	1,028.06	1,028.06
PSI	NTRD	COP1	53331	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,608.58	1,608.58	1,608.58
PSI	NTRD	COP1	53370	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,155.97	1,155.97	1,155.97
PSI	NTRD	COP1	53397	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,745.86	1,745.86	1,745.86
PSI	NTRD	COP1	53418	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	669.04	669.04	669.04
PSI	NTRD	COP1	53456	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	775.97	775.97	775.97
PSI	NTRD	COP1	53514	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	202.42	202.42	202.42
PSI	NTRD	COP1	53528	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	592.79	592.79	592.79
PSI	NTRD	COP1	53577	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,468.31	1,468.31	1,468.31
PSI	NTRD	COP1	53591	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	212.33	212.33	212.33
PSI	NTRD	COP1	53644	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	21,759.14	21,759.14	21,759.14

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2003
Fund: Pooled Surplus Investments
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	53676	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,062.50	1,062.50	1,062.50
PSI	NTRD	COP1	53694	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,506.52	2,506.52	2,506.52
PSI	NTRD	COP1	53712	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	462.92	462.92	462.92
PSI	NTRD	COP1	53761	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	607.75	607.75	607.75
PSI	NTRD	COP1	53786	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	455.6	455.6	455.6
PSI	NTRD	COP1	53813	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,332.46	1,332.46	1,332.46
PSI	NTRD	COP1	53829	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	49,585.81	49,585.81	49,585.81
PSI	NTRD	COP1	53843	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,128.16	1,128.16	1,128.16
PSI	NTRD	COP1	53864	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,074.10	1,074.10	1,074.10
PSI	NTRD	COP1	53881	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	112.75	112.75	112.75
PSI	NTRD	COP1	53892	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,609.61	2,609.61	2,609.61
PSI	NTRD	COP1	53898	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	984.91	984.91	984.91
PSI	NTRD	COP1	53903	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	379.29	379.29	379.29
PSI	NTRD	COP1	53991	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,510.43	1,510.43	1,510.43
PSI	NTRD	COP1	54010	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,017.91	1,017.91	1,017.91
PSI	NTRD	COP1	54029	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,456.96	1,456.96	1,456.96
PSI	NTRD	COP1	54192	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,318.46	3,318.46	3,318.46
PSI	NTRD	COP1	54233	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	577.22	577.22	577.22
PSI	NTRD	COP1	54286	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	669.92	669.92	669.92
PSI	NTRD	COP1	54328	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,559.49	3,559.49	3,559.49
PSI	NTRD	COP1	54388	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	530.08	530.08	530.08
PSI	NTRD	COP1	54412	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	486.15	486.15	486.15
PSI	NTRD	COP1	54453	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	626.47	626.47	626.47
PSI	NTRD	COP1	54471	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,067.39	1,067.39	1,067.39
PSI	NTRD	COP1	54486	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,367.17	1,367.17	1,367.17
PSI	NTRD	COP1	54518	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	684.05	684.05	684.05
PSI	NTRD	COP1	54715	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	675.08	675.08	675.08
PSI	NTRD	COP1	54762	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	911.48	911.48	911.48
PSI	NTRD	COP1	54800	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,666.67	1,666.67	1,666.67
PSI	NTRD	COP1	54814	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,060.12	2,060.12	2,060.12
PSI	NTRD	COP1	54908	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,340.73	3,340.73	3,340.73
PSI	NTRD	COP1	54959	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	39,836.21	39,836.21	39,836.21
PSI	NTRD	COP1	54971	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,087.38	1,087.38	1,087.38
PSI	NTRD	COP1	55095	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	3,428.16	3,428.16	3,428.16
PSI	NTRD	COP1	55115	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	829.27	829.27	829.27
PSI	NTRD	COP1	55195	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	479.83	479.83	479.83
PSI	NTRD	COP1	55238	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	218.98	218.98	218.98
PSI	NTRD	COP1	55336	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	718.44	718.44	718.44
PSI	NTRD	COP1	55346	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	140.96	140.96	140.96
PSI	NTRD	COP1	55386	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,283.28	1,283.28	1,283.28
PSI	NTRD	COP1	55426	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	678.38	678.38	678.38
PSI	NTRD	COP1	55461	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	482.17	482.17	482.17
PSI	NTRD	COP1	55520	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	652.48	652.48	652.48

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2003
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Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	55541	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	809.94	809.94	809.94
PSI	NTRD	COP1	55644	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	593.28	593.28	593.28
PSI	NTRD	COP1	55733	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	627.51	627.51	627.51
PSI	NTRD	COP1	55772	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	103.52	103.52	103.52
PSI	NTRD	COP1	55942	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	60.34	60.34	60.34
PSI	NTRD	COP1	55979	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,253.91	2,253.91	2,253.91
PSI	NTRD	COP1	56047	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	71,417.94	71,417.94	71,417.94
PSI	NTRD	COP1	56179	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	313.46	313.46	313.46
PSI	NTRD	COP1	56211	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	420.21	420.21	420.21
PSI	NTRD	COP1	56301	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,235.60	1,235.60	1,235.60
PSI	NTRD	COP1	56321	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	6,218.21	6,218.21	6,218.21
PSI	NTRD	COP1	56380	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	440.17	440.17	440.17
PSI	NTRD	COP1	56405	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	355.84	355.84	355.84
PSI	NTRD	COP1	56436	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	482.19	482.19	482.19
PSI	NTRD	COP1	56565	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,123.05	2,123.05	2,123.05
PSI	NTRD	COP1	56606	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	481.33	481.33	481.33
PSI	NTRD	COP1	56699	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	502.38	502.38	502.38
PSI	NTRD	COP1	56719	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	491.91	491.91	491.91
PSI	NTRD	COP1	56758	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,423.43	1,423.43	1,423.43
PSI	NTRD	COP1	56898	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	346.94	346.94	346.94
PSI	NTRD	COP1	56960	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	40.25	40.25	40.25
PSI	NTRD	COP1	56984	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,390.56	1,390.56	1,390.56
PSI	NTRD	COP1	57003	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	485.43	485.43	485.43
PSI	NTRD	COP1	57036	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,017.81	1,017.81	1,017.81
PSI	NTRD	COP1	57048	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	282.31	282.31	282.31
PSI	NTRD	COP1	57062	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,099.37	1,099.37	1,099.37
PSI	NTRD	COP1	57096	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,618.94	1,618.94	1,618.94
PSI	NTRD	COP1	57116	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,234.61	1,234.61	1,234.61
PSI	NTRD	COP1	57183	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	559.04	559.04	559.04
PSI	NTRD	COP1	57199	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	796.92	796.92	796.92
PSI	NTRD	COP1	57270	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	2,060.18	2,060.18	2,060.18
PSI	NTRD	COP1	57300	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	25,770.30	25,770.30	25,770.30
PSI	NTRD	COP1	57339	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,630.66	1,630.66	1,630.66
PSI	NTRD	COP1	57340	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	777.4	777.4	777.4
PSI	NTRD	COP1	57435	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,893.63	1,893.63	1,893.63
PSI	NTRD	COP1	57470	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	190.61	190.61	190.61
PSI	NTRD	COP1	57538	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,767.89	1,767.89	1,767.89
PSI	NTRD	COP1	57560	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	432.65	432.65	432.65
PSI	NTRD	COP1	57581	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	352.19	352.19	352.19
PSI	NTRD	COP1	57694	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	446.28	446.28	446.28
PSI	NTRD	COP1	57731	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	1,439.98	1,439.98	1,439.98
PSI	NTRD	COP1	57827	LACCAL MARINA DEL REY SER C	4.95900	08/01/07	749.96	749.96	749.96
COP1 Total							18,997,161.91	18,997,161.91	18,997,161.91

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Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	57307	SHEFFIELD RECEIVABLES CORP CP	1.23000	07/07/03	50,000,000.00	49,989,750.00	49,985,650.00
PSI	NTRD	CPD	57314	SHEFFIELD RECEIVABLES CORP CP	1.23000	07/07/03	26,000,000.00	25,994,670.00	25,992,538.00
PSI	NTRD	CPD	57328	SHEFFIELD RECEIVABLES CORP CP	1.23000	07/07/03	50,000,000.00	49,989,750.00	49,985,650.00
PSI	NTRD	CPD	57357	CITIGROUP GLOBAL MKT HLDGS CP	1.20000	07/07/03	50,000,000.00	49,990,000.00	49,985,650.00
PSI	NTRD	CPD	57358	CITIGROUP GLOBAL MKT HLDGS CP	1.20000	07/07/03	30,000,000.00	29,994,000.00	29,991,390.00
PSI	NTRD	CPD	57361	PREF RECEIVABLES FDG CORP CP	1.20000	07/09/03	50,000,000.00	49,986,666.67	49,986,250.00
PSI	NTRD	CPD	57390	VARIABLE FUNDING CAP CORP CP	1.20000	07/02/03	25,000,000.00	24,999,166.67	24,995,800.00
PSI	NTRD	CPD	57426	SHEFFIELD RECEIVABLES CORP CP	1.14500	07/11/03	37,000,000.00	36,988,231.94	36,985,422.00
PSI	NTRD	CPD	57439	PREF RECEIVABLES FDG CORP CP	1.11000	07/16/03	11,500,000.00	11,494,681.25	11,493,330.00
PSI	NTRD	CPD	57440	VARIABLE FUNDING CAP CORP CP	1.10000	07/11/03	25,000,000.00	24,992,361.11	24,989,175.00
PSI	NTRD	CPD	57454	CAFCO CP	1.10000	07/14/03	50,000,000.00	49,980,138.89	49,976,300.00
PSI	NTRD	CPD	57521	PREF RECEIVABLES FDG CORP CP	1.05000	07/18/03	50,000,000.00	49,975,208.34	49,968,050.00
PSI	NTRD	CPD	57522	PREF RECEIVABLES FDG CORP CP	1.05000	07/14/03	50,000,000.00	49,981,041.67	49,973,950.00
PSI	NTRD	CPD	57523	MORGAN STANLEY CO CP	1.07000	07/09/03	50,000,000.00	49,988,111.11	49,981,300.00
PSI	NTRD	CPD	57524	MORGAN STANLEY CO CP	1.07000	07/11/03	50,000,000.00	49,985,138.89	49,978,350.00
PSI	NTRD	CPD	57525	CORP RECEIVABLES CORP CP	1.04000	07/15/03	20,000,000.00	19,991,911.11	19,989,000.00
PSI	NTRD	CPD	57531	CORP RECEIVABLES CORP CP	1.04000	07/15/03	50,000,000.00	49,979,777.78	49,972,500.00
PSI	NTRD	CPD	57532	CAFCO CP	1.05000	07/11/03	50,000,000.00	49,985,416.67	49,980,300.00
PSI	NTRD	CPD	57533	CAFCO CP	1.05000	07/11/03	40,000,000.00	39,988,333.33	39,984,240.00
PSI	NTRD	CPD	57539	PREF RECEIVABLES FDG CORP CP	1.03000	07/22/03	21,500,000.00	21,487,082.08	21,483,746.00
PSI	NTRD	CPD	57546	MORGAN STANLEY CO CP	1.07000	07/07/03	50,000,000.00	49,991,083.33	49,984,250.00
PSI	NTRD	CPD	57547	CORP RECEIVABLES CORP CP	1.03000	07/25/03	50,000,000.00	49,965,666.66	49,957,750.00
PSI	NTRD	CPD	57548	CORP RECEIVABLES CORP CP	1.03000	07/25/03	50,000,000.00	49,965,666.66	49,957,750.00
PSI	NTRD	CPD	57551	CAFCO CP	1.02000	07/22/03	46,340,000.00	46,312,427.70	46,308,164.42
PSI	NTRD	CPD	57553	CORP RECEIVABLES CORP CP	1.02000	07/15/03	9,400,000.00	9,396,271.33	9,394,830.00
PSI	NTRD	CPD	57577	VARIABLE FUNDING CAP CORP CP	1.02000	07/11/03	40,047,000.00	40,035,653.35	40,029,659.65
PSI	NTRD	CPD	57578	PREF RECEIVABLES FDG CORP CP	1.03000	07/10/03	10,000,000.00	9,997,425.00	9,995,970.00
PSI	NTRD	CPD	57579	BEAR STEARNS CO INC CP	1.01000	07/18/03	50,000,000.00	49,976,152.78	49,968,050.00
PSI	NTRD	CPD	57580	BEAR STEARNS CO INC CP	1.01000	07/22/03	50,000,000.00	49,970,541.66	49,966,388.50
PSI	NTRD	CPD	57614	VARIABLE FUNDING CAP CORP CP	1.00000	07/17/03	43,600,000.00	43,580,622.22	43,573,447.60
PSI	NTRD	CPD	57615	VARIABLE FUNDING CAP CORP CP	1.02000	07/11/03	8,000,000.00	7,997,733.33	7,996,536.00
PSI	NTRD	CPD	57633	CITIGROUP GLOBAL MKT HLDGS CP	1.00000	07/09/03	32,778,000.00	32,770,716.00	32,765,970.47
PSI	NTRD	CPD	57649	SHEFFIELD RECEIVABLES CORP CP	1.07000	07/03/03	45,000,000.00	44,997,325.00	44,991,900.00
PSI	NTRD	CPD	57654	CAFCO CP	0.96000	07/30/03	19,900,000.00	19,884,610.66	19,882,090.00
PSI	NTRD	CPD	57665	BEAR STEARNS CO INC CP	0.96000	07/22/03	50,000,000.00	49,972,000.00	49,962,200.00
PSI	NTRD	CPD	57666	BEAR STEARNS CO INC CP	0.96000	07/24/03	50,000,000.00	49,969,333.33	49,959,250.00
PSI	NTRD	CPD	57667	SHEFFIELD RECEIVABLES CORP CP	0.96000	07/21/03	50,000,000.00	49,973,333.33	49,967,000.00
PSI	NTRD	CPD	57668	PREF RECEIVABLES FDG CORP CP	0.99000	07/29/03	50,000,000.00	49,961,500.00	49,951,900.00
PSI	NTRD	CPD	57669	PREF RECEIVABLES FDG CORP CP	0.99000	07/29/03	25,000,000.00	24,980,750.00	24,975,950.00
PSI	NTRD	CPD	57670	BARCLAYS US FDG CORP CP	0.93000	08/18/03	50,000,000.00	49,938,000.00	49,931,000.00
PSI	NTRD	CPD	57671	BARCLAYS US FDG CORP CP	0.93000	08/20/03	50,000,000.00	49,935,416.67	49,928,350.00
PSI	NTRD	CPD	57672	BARCLAYS US FDG CORP CP	0.93000	08/25/03	50,000,000.00	49,928,958.34	49,921,650.00
PSI	NTRD	CPD	57689	PREF RECEIVABLES FDG CORP CP	0.98000	07/28/03	25,000,000.00	24,981,625.00	24,976,675.00

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PSI	NTRD	CPD	57710	PROCTER & GAMBLE CO CP	0.88000	07/30/03	50,000,000.00	49,964,555.55	49,955,000.00
PSI	NTRD	CPD	57711	PROCTER & GAMBLE CO CP	0.88000	07/30/03	25,000,000.00	24,982,277.78	24,977,500.00
PSI	NTRD	CPD	57714	EI DU PONT DE NEMOURS CP	0.89000	08/04/03	44,000,000.00	43,963,015.56	43,955,692.00
PSI	NTRD	CPD	57715	EI DU PONT DE NEMOURS CP	0.89000	08/11/03	50,000,000.00	49,949,319.45	49,940,350.00
PSI	NTRD	CPD	57716	PREF RECEIVABLES FDG CORP CP	0.96000	07/30/03	50,000,000.00	49,961,333.33	49,950,400.00
PSI	NTRD	CPD	57717	PREF RECEIVABLES FDG CORP CP	0.96000	07/30/03	50,000,000.00	49,961,333.33	49,950,400.00
PSI	NTRD	CPD	57756	KOCH INDUSTRIES INC CP	1.02000	07/07/03	50,000,000.00	49,991,500.00	49,989,305.50
PSI	NTRD	CPD	57763	SHEFFIELD RECEIVABLES CORP CP	1.05000	07/21/03	42,000,000.00	41,975,500.00	41,972,280.00
PSI	NTRD	CPD	57764	GANNETT CO CP	1.02000	07/17/03	50,000,000.00	49,977,333.33	49,969,550.00
PSI	NTRD	CPD	57765	GANNETT CO CP	1.02000	07/18/03	50,000,000.00	49,975,916.66	49,968,050.00
PSI	NTRD	CPD	57799	KOCH INDUSTRIES INC CP	1.06000	07/03/03	50,000,000.00	49,997,055.56	49,991,000.00
PSI	NTRD	CPD	57800	KOCH INDUSTRIES INC CP	1.06000	07/03/03	50,000,000.00	49,997,055.56	49,991,000.00
PSI	NTRD	CPD	57801	VARIABLE FUNDING CAP CORP CP	1.08000	07/09/03	25,000,000.00	24,994,000.00	24,990,650.00
PSI	NTRD	CPD	57802	VARIABLE FUNDING CAP CORP CP	1.08000	07/10/03	50,000,000.00	49,986,500.00	49,979,850.00
PSI	NTRD	CPD	57817	UBS FINANCE (DELAWARE)INC CP	1.31000	07/01/03	50,000,000.00	50,000,000.00	49,992,300.00
PSI	NTRD	CPD	57818	UBS FINANCE (DELAWARE)INC CP	1.31000	07/01/03	50,000,000.00	50,000,000.00	49,992,300.00
PSI	NTRD	CPD	57819	UBS FINANCE (DELAWARE)INC CP	1.31000	07/01/03	50,000,000.00	50,000,000.00	49,992,300.00
PSI	NTRD	CPD	57822	UBS FINANCE (DELAWARE)INC CP	1.31000	07/01/03	50,000,000.00	50,000,000.00	49,992,300.00
PSI	NTRD	CPD	57826	EMERSON ELECTRIC CO CP	1.30000	07/01/03	45,050,000.00	45,050,000.00	45,047,882.65
CPD Total							2,572,115,000.00	2,570,970,945.97	2,570,623,432.79
PSI	NTRD	CPI	57535	AMERICAN GEN FINANCE CORP CP	1.06000	07/08/03	14,925,000.00	14,925,000.00	14,924,868.06
PSI	NTRD	CPI	57536	AIG FUNDING INC CP	1.05000	07/08/03	9,900,000.00	9,900,000.00	9,899,890.51
PSI	NTRD	CPI	57616	AIG FUNDING INC CP	1.00000	07/02/03	25,000,000.00	25,000,000.00	24,999,861.00
PSI	NTRD	CPI	57690	AIG FUNDING INC CP	0.95000	07/03/03	31,285,000.00	31,285,000.00	31,284,608.94
PSI	NTRD	CPI	57691	AMERICAN GEN FINANCE CORP CP	0.93000	07/02/03	30,000,000.00	30,000,000.00	29,999,716.50
PSI	NTRD	CPI	57692	AMERICAN GEN FINANCE CORP CP	0.93000	07/15/03	38,715,000.00	38,715,000.00	38,712,264.01
PSI	NTRD	CPI	57754	AMEX CREDIT CORP CP	1.02000	07/16/03	50,000,000.00	50,000,000.00	49,998,233.00
PSI	NTRD	CPI	57755	AMEX CREDIT CORP CP	1.02000	07/23/03	50,000,000.00	50,000,000.00	49,997,467.00
PSI	NTRD	CPI	57774	AIG FUNDING INC CP	1.02000	07/08/03	48,000,000.00	48,000,000.00	47,999,148.96
PSI	NTRD	CPI	57809	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57810	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57811	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57812	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57813	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57814	GE CAPITAL CORP CP	1.32000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57820	AIG FUNDING INC CP	1.25000	07/01/03	25,810,000.00	25,810,000.00	25,810,000.00
PSI	NTRD	CPI	57821	AIG FUNDING INC CP	1.25000	07/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	57823	GE CAPITAL CORP CP	1.32000	07/01/03	35,000,000.00	35,000,000.00	35,000,000.00
PSI	NTRD	CPI	57824	GE CAPITAL CORP CP	1.10000	07/01/03	7,255,000.00	7,255,000.00	7,255,000.00
CPI Total							715,890,000.00	715,890,000.00	715,881,057.98
PSI	NTRD	FCDN	56059	FFCB D/N	1.25000	03/16/04	15,000,000.00	14,865,104.17	14,893,500.00

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PSI	NTRD	FCDN	56080	FFCB D/N	1.23500	02/13/04	18,000,000.00	17,859,827.50	17,888,400.00
PSI	NTRD	FCDN	56531	FFCB D/N	1.27000	04/14/04	41,000,000.00	40,583,440.00	40,672,000.00
PSI	NTRD	FCDN	57804	FFCB D/N	1.05000	06/25/04	25,000,000.00	24,737,500.00	24,750,000.00
PSI	NTRD	FCDN	57815	FFCB D/N	1.03000	05/10/04	50,000,000.00	49,550,805.56	49,560,000.00
PSI	NTRD	FCDN	57816	FFCB D/N	1.02000	04/26/04	8,000,000.00	7,932,000.00	7,933,600.00
FCDN Total							157,000,000.00	155,528,677.23	155,697,500.00
PSI	NTRD	FFCB	48568	FFCB 4.25	4.25000	07/01/03	35,000,000.00	35,000,000.00	35,000,000.00
PSI	NTRD	FFCB	48569	FFCB 4.25	4.25000	07/01/03	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	48570	FFCB 4.25	4.25000	07/01/03	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	48583	FFCB 4.25	4.25000	07/01/03	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	50818	FFCB 4.25	4.25000	07/01/03	42,700,000.00	42,700,000.00	42,700,000.00
PSI	NTRD	FFCB	56050	FFCB 1.57 (CALLABLE)	1.57000	10/07/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FFCB	56095	FFCB 1.41 (CALLABLE)	1.41000	04/02/04	50,000,000.00	49,990,573.77	50,000,000.00
PSI	NTRD	FFCB	56096	FFCB 1.41 (CALLABLE)	1.41000	04/02/04	50,000,000.00	49,990,573.77	50,000,000.00
PSI	NTRD	FFCB	56097	FFCB 1.41 (CALLABLE)	1.41000	04/02/04	25,000,000.00	24,995,286.89	25,000,000.00
PSI	NTRD	FFCB	56151	FFCB 1.56 (CALLABLE)	1.56000	07/02/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	56180	FFCB 1.56 (CALLABLE)	1.56000	07/02/04	25,000,000.00	24,997,572.92	25,000,000.00
PSI	NTRD	FFCB	56181	FFCB 1.56 (CALLABLE)	1.56000	07/02/04	28,134,000.00	28,131,268.67	28,134,000.00
PSI	NTRD	FFCB	56326	FFCB 1.23	1.23000	04/14/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FFCB	56327	FFCB 1.23	1.23000	04/14/04	5,000,000.00	5,000,000.00	5,006,250.00
PSI	NTRD	FFCB	57038	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	FFCB	57039	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	FFCB	57153	FFCB 1.30	1.30000	12/10/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FFCB	57311	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,981,680.44	49,984,350.00
PSI	NTRD	FFCB	57312	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,989,008.26	29,990,610.00
PSI	NTRD	FFCB	57412	FFCB 1.37 (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	57457	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,987,682.15	49,937,500.00
PSI	NTRD	FFCB	57458	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,993,841.07	24,968,750.00
PSI	NTRD	FFCB	57459	FFCB 1.25 (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,505,704.90	24,438,012.50
PSI	NTRD	FFCB	57506	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,572,381.95	10,571,690.03
PSI	NTRD	FFCB	57507	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,397,425.27	10,396,744.80
FFCB Total							886,339,000.00	886,233,000.06	886,377,857.33
PSI	NTRD	FHLB	49254	FHLB 3.77 (CALLABLE)	3.77000	04/15/04	17,240,000.00	17,241,705.35	17,600,953.88
PSI	NTRD	FHLB	49592	FHLB 3.00 (CALLABLE)	3.00000	11/20/03	50,000,000.00	50,000,000.00	50,390,600.00
PSI	NTRD	FHLB	49593	FHLB 3.00 (CALLABLE)	3.00000	12/26/03	39,000,000.00	38,998,264.50	39,365,625.00
PSI	NTRD	FHLB	49672	FHLB 2.875	2.87500	11/28/03	7,500,000.00	7,499,759.20	7,558,590.00
PSI	NTRD	FHLB	49685	FHLB 3.50 (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,493,786.04	27,328,125.00
PSI	NTRD	FHLB	49686	FHLB 3.00 (CALLABLE)	3.00000	05/28/04	50,000,000.00	50,000,000.00	50,859,350.00
PSI	NTRD	FHLB	49707	FHLB 3.39 (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	51,500,000.00
PSI	NTRD	FHLB	49726	FHLB 2.50	2.50000	11/14/03	20,000,000.00	19,989,179.70	20,112,500.00
PSI	NTRD	FHLB	54885	FHLB 2.00 (CALLABLE)	2.00000	10/22/04	50,000,000.00	49,976,574.73	50,031,250.00

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PSI	NTRD	FHLB	54886	FHLB 2.00 (CALLABLE)	2.00000	10/22/04	6,000,000.00	5,997,188.97	6,003,750.00
PSI	NTRD	FHLB	55216	FHLB 1.73 (CALLABLE)	1.73000	08/18/04	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	FHLB	55239	FHLB 1.78 (CALLABLE)	1.78000	09/20/04	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	FHLB	55904	FHLB 1.42 (CALLABLE)	1.42000	09/17/04	37,000,000.00	37,000,000.00	37,023,125.00
PSI	NTRD	FHLB	55905	FHLB 1.345 (CALLABLE)	1.34500	10/01/04	25,000,000.00	24,980,447.40	25,015,625.00
PSI	NTRD	FHLB	55906	FHLB 1.345 (CALLABLE)	1.34500	10/01/04	26,450,000.00	26,429,313.36	26,466,531.25
PSI	NTRD	FHLB	55907	FHLB 1.395 (CALLABLE)	1.39500	10/01/04	50,000,000.00	49,970,671.11	50,031,250.00
PSI	NTRD	FHLB	55916	FHLB 1.42 (CALLABLE)	1.42000	10/01/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLB	56325	FHLB 1.29 (CALLABLE)	1.29000	04/13/04	50,000,000.00	49,999,995.68	50,015,600.00
PSI	NTRD	FHLB	56674	FHLB 2.02	2.02000	05/05/05	15,900,000.00	15,874,802.80	15,914,898.30
PSI	NTRD	FHLB	56677	FHLB 2.17	2.17000	05/12/05	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	FHLB	56930	FHLB 3.375	3.37500	11/15/04	50,000,000.00	51,295,742.40	51,468,750.00
PSI	NTRD	FHLB	57095	FHLB 4.875	4.87500	04/16/04	50,000,000.00	51,449,564.56	51,484,350.00
PSI	NTRD	FHLB	57151	FHLB 3.625	3.62500	10/15/04	50,000,000.00	51,524,320.31	51,546,850.00
PSI	NTRD	FHLB	57410	FHLB 4.125	4.12500	11/15/04	50,000,000.00	52,023,300.67	51,968,750.00
PSI	NTRD	FHLB	57411	FHLB 4.125	4.12500	11/15/04	10,000,000.00	10,404,660.13	10,393,750.00
PSI	NTRD	FHLB	57480	FHLB 1.20	1.20000	03/23/05	24,000,000.00	23,988,150.23	23,940,000.00
FHLB Total							954,590,000.00	961,137,427.14	966,332,673.43
PSI	NTRD	FHLM	49207	FHLMC 3.50 (CALLABLE)	3.50000	10/10/03	50,000,000.00	50,000,000.00	50,346,000.00
PSI	NTRD	FHLM	49375	FHLMC 3.18 (CALLABLE)	3.18000	10/24/03	50,000,000.00	49,990,154.11	50,345,000.00
PSI	NTRD	FHLM	50844	FHLMC 3.18 (CALLABLE)	3.18000	10/24/03	9,000,000.00	9,000,000.00	9,062,100.00
PSI	NTRD	FHLM	53083	FHLMC 2.81 (CALLABLE)	2.81000	08/13/04	40,954,000.00	41,048,878.58	41,034,679.38
PSI	NTRD	FHLM	53164	FHLMC 2.875 (CALLABLE)	2.87500	02/28/05	20,000,000.00	20,000,000.00	20,054,000.00
PSI	NTRD	FHLM	53187	FHLMC 3.00 (CALLABLE)	3.00000	02/22/05	50,000,000.00	49,950,655.74	50,132,800.00
PSI	NTRD	FHLM	53279	FHLMC 3.00 (CALLABLE)	3.00000	03/04/05	40,000,000.00	39,994,631.58	40,131,240.00
PSI	NTRD	FHLM	54982	FHLMC 3.60 (CALLABLE)	3.60000	01/28/05	22,590,000.00	22,788,561.88	22,631,791.50
PSI	NTRD	FHLM	55873	FHLMC 3.15 (CALLABLE)	3.15000	09/02/05	50,000,000.00	50,365,854.14	50,180,500.00
PSI	NTRD	FHLM	55874	FHLMC 3.15 (CALLABLE)	3.15000	09/02/05	50,000,000.00	50,365,854.14	50,180,500.00
PSI	NTRD	FHLM	55981	FHLMC 1.60 (CALLABLE)	1.60000	09/28/04	50,000,000.00	50,000,000.00	50,055,500.00
PSI	NTRD	FHLM	56055	FHLMC 1.78 (CALLABLE)	1.78000	01/07/05	50,000,000.00	50,000,000.00	50,085,900.00
PSI	NTRD	FHLM	56467	FHLMC 2.00 (CALLABLE)	2.00000	04/15/05	50,000,000.00	50,000,000.00	50,127,500.00
PSI	NTRD	FHLM	56468	FHLMC 2.00 (CALLABLE)	2.00000	04/15/05	11,000,000.00	11,000,000.00	11,028,050.00
PSI	NTRD	FHLM	56469	FHLMC 1.96 (CALLABLE)	1.96000	04/29/05	50,000,000.00	50,000,000.00	50,138,500.00
PSI	NTRD	FHLM	56527	FHLMC 2.125 (CALLABLE)	2.12500	04/28/05	50,000,000.00	49,995,437.76	50,156,250.00
PSI	NTRD	FHLM	56986	FHLMC 2.10 (CALLABLE)	2.10000	11/28/05	50,000,000.00	50,000,000.00	50,214,000.00
PSI	NTRD	FHLM	57013	FHLMC 3.75	3.75000	04/15/04	50,000,000.00	50,987,416.67	51,031,250.00
PSI	NTRD	FHLM	57049	FHLMC 3.75	3.75000	04/15/04	22,490,000.00	22,934,943.63	22,953,856.25
FHLM Total							766,034,000.00	768,422,388.23	769,889,417.13
PSI	NTRD	FHLM D	57133	FHLMC D/N	1.12000	05/20/04	50,000,000.00	49,494,444.44	49,545,000.00
PSI	NTRD	FHLM D	57134	FHLMC D/N	1.12000	05/20/04	50,000,000.00	49,494,444.44	49,545,000.00
PSI	NTRD	FHLM D	57135	FHLMC D/N	1.11500	05/20/04	50,000,000.00	49,496,701.38	49,545,000.00

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PSI	NTRD	FHLM	57152	FHLMC D/N	1.12000	05/20/04	11,200,000.00	11,086,755.55	11,098,080.00
FHLM Total							161,200,000.00	159,572,345.81	159,733,080.00
PSI	NTRD	FNMA	53082	FNMA 2.83 (CALLABLE)	2.83000	11/26/04	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FNMA	53084	FNMA 2.70 (CALLABLE)	2.70000	08/20/04	50,000,000.00	50,083,655.27	50,109,350.00
PSI	NTRD	FNMA	56328	FNMA 1.39 (CALLABLE).	1.39000	04/23/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	56329	FNMA 1.39 (CALLABLE)	1.39000	04/23/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	56466	FNMA 2.00 (CALLABLE)	2.00000	04/08/05	35,250,000.00	35,323,424.89	35,492,343.75
PSI	NTRD	FNMA	56470	FNMA 1.53 (CALLABLE)	1.53000	10/29/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FNMA	56528	FNMA 2.16 (CALLABLE).	2.16000	05/05/05	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	FNMA	56721	FNMA 1.62 (CALLABLE)	1.62000	11/05/04	50,000,000.00	50,000,000.00	50,078,100.00
PSI	NTRD	FNMA	56722	FNMA 1.62 (CALLABLE)	1.62000	11/05/04	50,000,000.00	50,000,000.00	50,078,100.00
PSI	NTRD	FNMA	56985	FNMA 2.07 (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	48,069,468.25
PSI	NTRD	FNMA	57009	FNMA 2.375 (CALLABLE)	2.37500	08/10/05	33,000,000.00	33,170,443.40	33,268,125.00
PSI	NTRD	FNMA	57050	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,840,571.61	50,859,350.00
PSI	NTRD	FNMA	57051	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,840,571.61	50,859,350.00
PSI	NTRD	FNMA	57083	FNMA 3.625	3.62500	04/15/04	5,300,000.00	5,399,647.37	5,406,000.00
PSI	NTRD	FNMA	57084	FNMA 3.625	3.62500	04/15/04	50,000,000.00	50,940,069.55	51,000,000.00
FNMA Total							671,425,000.00	674,473,383.70	675,626,387.00
PSI	NTRD	FNMD	56062	FNMA D/N	1.25000	03/05/04	28,500,000.00	28,254,583.34	28,306,200.00
PSI	NTRD	FNMD	56073	FNMA D/N	1.24000	01/23/04	50,000,000.00	49,645,222.22	49,725,000.00
PSI	NTRD	FNMD	56074	FNMA D/N	1.24000	01/23/04	16,207,000.00	16,092,002.33	16,117,861.50
PSI	NTRD	FNMD	56079	FNMA D/N	1.24000	03/05/04	45,000,000.00	44,615,600.00	44,694,000.00
PSI	NTRD	FNMD	56082	FNMA D/N	1.23000	03/05/04	35,000,000.00	34,703,433.33	34,762,000.00
PSI	NTRD	FNMD	57678	FNMA D/N	0.91000	07/11/03	50,000,000.00	49,987,361.11	49,985,000.00
PSI	NTRD	FNMD	57718	FNMA D/N	0.90000	07/11/03	50,000,000.00	49,987,500.00	49,985,000.00
PSI	NTRD	FNMD	57719	FNMA D/N	0.90000	07/11/03	50,000,000.00	49,987,500.00	49,985,000.00
PSI	NTRD	FNMD	57720	FNMA D/N	0.89000	07/22/03	50,000,000.00	49,974,041.67	49,970,000.00
PSI	NTRD	FNMD	57721	FNMA D/N	0.89000	07/22/03	50,000,000.00	49,974,041.67	49,970,000.00
FNMD Total							424,707,000.00	423,221,285.67	423,500,061.50
PSI	NTRD	FRAQ	52758	SLMA (CALLABLE)	1.50000	07/26/04	50,000,000.00	50,004,173.07	49,999,000.00
PSI	NTRD	FRAQ	52778	FHLMC (CALLABLE)	1.47875	07/30/04	50,000,000.00	50,000,000.00	50,005,500.00
PSI	NTRD	FRAQ	52828	FHLB (CALLABLE)	1.54000	08/13/04	50,000,000.00	50,000,000.00	50,168,000.00
PSI	NTRD	FRAQ	52873	FHLB (CALLABLE)	1.55000	08/19/04	50,000,000.00	50,000,000.00	50,219,000.00
PSI	NTRD	FRAQ	52898	FHLMC (CALLABLE)	1.54000	08/20/04	50,000,000.00	50,000,000.00	50,153,000.00
PSI	NTRD	FRAQ	52899	FHLMC (CALLABLE)	1.54000	08/20/04	50,000,000.00	50,000,000.00	50,183,500.00
PSI	NTRD	FRAQ	54490	FHLB (CALLABLE)	1.38800	12/17/04	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	FRAQ	54545	FHLB (CALLABLE)	1.41800	03/23/05	50,000,000.00	50,000,000.00	50,289,000.00
PSI	NTRD	FRAQ	54546	FHLB (CALLABLE)	1.47800	03/23/05	50,000,000.00	50,000,000.00	50,204,500.00
PSI	NTRD	FRAQ	54984	FNMA (CALLABLE)	1.72000	04/28/05	50,000,000.00	50,000,000.00	50,197,500.00
PSI	NTRD	FRAQ	55041	FHLB (CALLABLE)	1.60000	08/04/05	50,000,000.00	50,000,000.00	50,315,000.00

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PSI	NTRD	FRAQ	55197	SLMA (CALLABLE)	1.41875	09/15/05	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	FRAQ	55198	SLMA (CALLABLE)	1.41875	09/15/05	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	FRAQ	55240	FHLB (CALLABLE)	1.53000	08/19/05	50,000,000.00	50,000,000.00	50,221,500.00
PSI	NTRD	FRAQ	55479	SLMA (CALLABLE)	1.41875	12/15/05	50,000,000.00	50,000,000.00	50,416,000.00
PSI	NTRD	FRAQ	55480	SLMA (CALLABLE)	1.41875	12/15/05	50,000,000.00	50,000,000.00	50,416,000.00
PSI	NTRD	FRAQ	55521	FHLB (CALLABLE)	1.49400	12/14/05	50,000,000.00	50,000,000.00	50,256,000.00
FRAQ Total							850,000,000.00	850,004,173.07	853,238,000.00
PSI	NTRD	FRAQ2	52733	FHLMC CALLABLE MTN	1.59000	02/08/05	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	FRAQ2	52874	FHLB (CALLABLE)	1.68000	08/22/05	50,000,000.00	50,000,000.00	50,018,500.00
PSI	NTRD	FRAQ2	52896	FHLB	1.35000	08/05/04	50,000,000.00	49,972,571.82	50,024,000.00
PSI	NTRD	FRAQ2	55371	FHLMC (CALLABLE)	2.05000	02/27/06	50,000,000.00	50,000,000.00	50,214,000.00
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	1.51900	06/16/06	50,000,000.00	50,000,000.00	49,975,000.00
FRAQ2 Total							250,000,000.00	249,972,571.82	250,228,000.00
PSI	NTRD	HLMD	56051	FHLMC D/N	1.26000	02/26/04	25,000,000.00	24,790,000.00	24,837,500.00
PSI	NTRD	HLMD	56052	FHLMC D/N	1.26000	02/26/04	27,549,000.00	27,317,588.40	27,369,931.50
PSI	NTRD	HLMD	56060	FHLMC D/N	1.24000	02/26/04	50,000,000.00	49,586,666.67	49,675,000.00
PSI	NTRD	HLMD	56061	FHLMC D/N	1.24000	02/26/04	10,000,000.00	9,917,333.33	9,935,000.00
HLMD Total							112,549,000.00	111,611,588.40	111,817,431.50
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	613,357.81	613,288.30	659,212.44
HLPC Total							613,357.81	613,288.30	659,212.44
PSI	NTRD	MCPN	53026	FHLMC 2.15 (CALLABLE)	2.15000	08/20/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	53027	FHLMC 2.15 (CALLABLE)	2.15000	08/20/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCPN	53763	FHLMC 2.25 (CALLABLE)	2.25000	04/15/05	27,500,000.00	27,500,000.00	27,585,937.50
PSI	NTRD	MCPN	54454	FNMA 2.00 (CALLABLE)	2.00000	12/09/04	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	MCPN	54455	FNMA 2.00 (CALLABLE)	2.00000	12/09/04	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	MCPN	54960	FHLMC 2.375 (CALLABLE)	2.37500	07/28/05	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	MCPN	55021	FHLB 2.125 (CALLABLE)	2.12500	01/30/06	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	MCPN	55347	FHLMC 2.25 (CALLABLE)	2.25000	02/27/06	50,000,000.00	50,000,000.00	50,390,600.00
PSI	NTRD	MCPN	55427	FHLMC 2.25 (CALLABLE)	2.25000	02/27/06	45,200,000.00	45,200,000.00	45,553,102.40
MCPN Total							372,700,000.00	372,700,000.00	373,935,839.90
PSI	NTRD	MCSA	55498	SLMA 1.75 (CALLABLE)	1.75000	12/15/05	50,000,000.00	50,000,000.00	50,250,000.00
PSI	NTRD	MCSA	55499	SLMA 1.75 (CALLABLE)	1.75000	12/15/05	50,000,000.00	50,000,000.00	50,250,000.00
PSI	NTRD	MCSA	55917	FHLB 2.00 (CALLABLE)	2.00000	04/03/06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	55982	FHLMC 2.15 (CALLABLE)	2.15000	03/24/06	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	MCSA	56530	FNMA 2.00 (CALLABLE)	2.00000	05/05/05	50,000,000.00	50,000,000.00	50,156,250.00
PSI	NTRD	MCSA	56567	FNMA 2.00 (CALLABLE)	2.00000	11/07/05	50,000,000.00	50,000,000.00	50,171,850.00
PSI	NTRD	MCSA	56610	FNMA 2.10 (CALLABLE)	2.10000	11/07/05	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCSA	56675	FHLB 1.625 (CALLABLE)	1.62500	02/07/05	50,000,000.00	50,000,000.00	50,093,750.00

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PSI	NTRD	MCSA	56676	FHLB 1.50 (CALLABLE)	1.50000	11/07/05	10,750,000.00	10,739,896.17	10,766,791.50
PSI	NTRD	MCSA	56703	FHLB 1.625 (CALLABLE)	1.62500	02/09/05	50,000,000.00	50,000,000.00	50,156,250.00
PSI	NTRD	MCSA	56704	FHLB 2.25 (CALLABLE)	2.25000	05/12/06	50,000,000.00	50,000,000.00	50,203,100.00
PSI	NTRD	MCSA	56786	FHLMC 2.25 (CALLABLE)	2.25000	05/19/06	50,000,000.00	50,000,000.00	50,216,000.00
PSI	NTRD	MCSA	56811	FNMA 2.175 (CALLABLE)	2.17500	12/20/05	50,000,000.00	50,000,000.00	50,218,750.00
PSI	NTRD	MCSA	57508	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	57509	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	57510	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	50,000,000.00
MCSA Total							760,750,000.00	760,739,896.17	762,795,241.50
PSI	NTRD	MMF	57808	GOLDMAN SACHS MMF	0.00000	07/11/03	939,147.00	939,147.00	939,147.00
PSI	NTRD	MMF	57828	GOLDMAN SACHS MMF	0.00000	07/14/03	14,611,772.26	14,611,772.26	14,611,772.26
PSI	NTRD	MMF	57829	GOLDMAN SACHS MMF	0.00000	07/14/03	2,806,848.00	2,806,848.00	2,806,848.00
MMF Total							18,357,767.26	18,357,767.26	18,357,767.26
PSI	NTRD	NCD1	57771	WELLS FARGO BK NA CD	1.04000	07/28/03	50,000,000.00	50,000,000.00	49,998,050.00
PSI	NTRD	NCD1	57772	WELLS FARGO BK NA CD	1.04000	07/30/03	50,000,000.00	50,000,000.00	49,997,900.00
NCD1 Total							100,000,000.00	100,000,000.00	99,995,950.00
PSI	NTRD	NOTE	54413	USTN 3.25	3.25000	12/31/03	50,000,000.00	50,417,581.99	50,562,500.00
PSI	NTRD	NOTE	54414	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,660,476.19	50,984,350.00
PSI	NTRD	NOTE	54431	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,072,407.95	50,609,350.00
PSI	NTRD	NOTE	54432	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,072,407.95	50,609,350.00
PSI	NTRD	NOTE	55211	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,340,783.27	50,609,350.00
PSI	NTRD	NOTE	55212	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,340,783.27	50,609,350.00
PSI	NTRD	NOTE	55902	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,476,861.07	50,593,750.00
PSI	NTRD	NOTE	55903	USTN 2.01	2.00000	11/30/04	50,000,000.00	50,476,861.07	50,593,750.00
PSI	NTRD	NOTE	55908	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,476,861.07	50,593,750.00
PSI	NTRD	NOTE	55909	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,476,861.07	50,593,750.00
PSI	NTRD	NOTE	55910	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,476,861.07	50,593,750.00
PSI	NTRD	NOTE	55911	USTN1.875	1.87500	09/30/04	50,000,000.00	50,380,959.27	50,500,000.00
PSI	NTRD	NOTE	55912	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,380,959.27	50,500,000.00
PSI	NTRD	NOTE	55913	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,380,959.27	50,500,000.00
PSI	NTRD	NOTE	55914	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,380,959.27	50,500,000.00
PSI	NTRD	NOTE	55915	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,380,959.27	50,500,000.00
PSI	NTRD	NOTE	55943	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,487.94	50,593,750.00
PSI	NTRD	NOTE	55944	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,487.94	50,593,750.00
PSI	NTRD	NOTE	55945	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,305,936.67	50,500,000.00
PSI	NTRD	NOTE	55946	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,305,936.67	50,500,000.00
PSI	NTRD	NOTE	55947	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,305,936.67	50,500,000.00
PSI	NTRD	NOTE	56048	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,760,011.33	50,906,250.00
PSI	NTRD	NOTE	56049	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,760,011.33	50,906,250.00
PSI	NTRD	NOTE	56566	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,874,598.21	50,984,350.00

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PSI	NTRD	NOTE	56607	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,877,104.23	50,984,350.00
PSI	NTRD	NOTE	56608	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,875,570.83	50,984,350.00
PSI	NTRD	NOTE	56700	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,765,453.99	50,906,250.00
PSI	NTRD	NOTE	56701	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,765,453.99	50,906,250.00
PSI	NTRD	NOTE	56741	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,459,197.87	50,609,350.00
PSI	NTRD	NOTE	56742	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,459,197.87	50,609,350.00
PSI	NTRD	NOTE	56872	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,474,352.57	50,593,750.00
PSI	NTRD	NOTE	56873	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,474,352.57	50,593,750.00
PSI	NTRD	NOTE	56876	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,474,352.57	50,593,750.00
PSI	NTRD	NOTE	56877	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,474,352.57	50,593,750.00
PSI	NTRD	NOTE	56878	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,474,352.57	50,593,750.00
PSI	NTRD	NOTE	56879	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,474,352.57	50,593,750.00
PSI	NTRD	NOTE	57005	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,913,077.74	50,984,350.00
PSI	NTRD	NOTE	57006	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,913,077.74	50,984,350.00
PSI	NTRD	NOTE	57007	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,911,414.57	50,984,350.00
PSI	NTRD	NOTE	57008	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,911,414.57	50,984,350.00
PSI	NTRD	NOTE	57010	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,911,414.57	50,984,350.00
PSI	NTRD	NOTE	57011	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,911,414.57	50,984,350.00
PSI	NTRD	NOTE	57024	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,904,043.08	50,984,350.00
PSI	NTRD	NOTE	57082	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,909,285.71	50,984,350.00
PSI	NTRD	NOTE	57223	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,926,743.32	50,984,350.00
PSI	NTRD	NOTE	57224	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,926,743.32	50,984,350.00
PSI	NTRD	NOTE	57225	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,926,743.32	50,984,350.00
NOTE Total							2,350,000,000.00	2,377,400,415.79	2,384,327,600.00
PSI	NTRD	PROM	56860	GOLDMAN SACHS GROUP PROM N	1.25000	10/01/03	50,000,000.00	50,000,000.00	50,019,025.00
PSI	NTRD	PROM	56871	GOLDMAN SACHS GROUP PROM N	1.25000	11/03/03	50,000,000.00	50,000,000.00	50,025,756.50
PROM Total							100,000,000.00	100,000,000.00	100,044,781.50
PSI	NTRD	SLMA	49379	SLMA 3.20 (CALLABLE)	3.20000	10/24/03	50,000,000.00	49,992,901.23	50,348,000.00
PSI	NTRD	SLMA	54574	SLMA 5.00	5.00000	06/30/04	50,000,000.00	51,444,366.26	52,046,850.00
PSI	NTRD	SLMA	54575	SLMA 5.00	5.00000	06/30/04	50,000,000.00	51,444,366.26	52,046,850.00
PSI	NTRD	SLMA	55213	SLMA 1.70 (CALLABLE)	1.70000	09/15/04	50,000,000.00	50,000,000.00	50,058,500.00
PSI	NTRD	SLMA	55214	SLMA 1.70 (CALLABLE)	1.70000	09/15/04	50,000,000.00	50,000,000.00	50,058,500.00
PSI	NTRD	SLMA	55215	SLMA 1.70 (CALLABLE)	1.70000	09/15/04	25,000,000.00	25,000,000.00	25,029,250.00
PSI	NTRD	SLMA	57409	SLMA 4.75	4.75000	04/23/04	10,815,000.00	11,139,751.93	11,156,343.03
PSI	NTRD	SLMA	57561	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	50,020,400.00
PSI	NTRD	SLMA	57562	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	50,020,400.00
PSI	NTRD	SLMA	57563	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,955,000.00
PSI	NTRD	SLMA	57564	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,955,000.00
PSI	NTRD	SLMA	57825	SLMA 5.00	5.00000	06/30/04	23,700,000.00	24,620,356.48	24,670,206.90
SLMA Total							509,515,000.00	513,641,742.16	515,365,299.93

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PSI	NTRD	SLMD	56169	SLMA D/N	1.27000	03/23/04	50,000,000.00	49,530,805.55	49,640,000.00
PSI	NTRD	SLMD	56170	SLMA D/N	1.27000	03/23/04	12,000,000.00	11,887,393.33	11,913,600.00
PSI	NTRD	SLMD	56171	SLMA D/N	1.24000	02/24/04	25,000,000.00	24,795,055.56	24,837,500.00
PSI	NTRD	SLMD	57167	SLMA D/N	1.13000	05/18/04	50,000,000.00	49,494,638.89	49,550,000.00
PSI	NTRD	SLMD	57168	SLMA D/N	1.13000	05/18/04	20,000,000.00	19,797,855.55	19,820,000.00
SLMD Total							157,000,000.00	155,505,748.88	155,761,100.00
PSI	NTRD	YANK1	56920	CIBC NY CD	1.23000	10/30/03	50,000,000.00	49,997,457.64	50,021,555.00
PSI	NTRD	YANK1	57313	LLOYDS TSB BK PLC NY CD	1.24000	07/07/03	50,000,000.00	50,000,083.24	50,001,450.00
PSI	NTRD	YANK1	57446	ROYAL BK OF SCOTLAND PLC NY CD	1.24000	07/07/03	50,000,000.00	50,000,903.96	50,001,400.00
PSI	NTRD	YANK1	57447	ROYAL BK OF SCOTLAND PLC NY CD	1.24000	07/07/03	50,000,000.00	50,000,903.96	50,001,400.00
PSI	NTRD	YANK1	57554	SVENSKA HANDELSBANKEN NY CD	1.02000	07/21/03	50,000,000.00	50,000,277.52	49,997,950.00
PSI	NTRD	YANK1	57555	SVENSKA HANDELSBANKEN NY CD	1.02000	07/22/03	50,000,000.00	50,000,291.39	49,997,850.00
PSI	NTRD	YANK1	57597	DEUTSCHE BK NY CD (CALLABLE)	1.05000	06/23/04	50,000,000.00	50,000,000.00	49,997,400.00
PSI	NTRD	YANK1	57732	ROYAL BK OF SCOTLAND PLC NY CD	1.03000	07/28/03	50,000,000.00	50,000,374.66	49,997,650.00
PSI	NTRD	YANK1	57766	BK OF NOVA SCOTIA NY CD	1.04000	07/30/03	50,000,000.00	50,000,402.38	49,997,900.00
PSI	NTRD	YANK1	57777	SVENSKA HANDELSBANKEN NY CD	1.04000	07/28/03	50,000,000.00	50,000,374.66	49,998,050.00
PSI	NTRD	YANK1	57783	BK OF MONTREAL CHICAGO CD	1.03000	07/31/03	50,000,000.00	50,000,416.25	49,997,400.00
PSI	NTRD	YANK1	57784	BK OF MONTREAL CHICAGO CD	1.03000	07/30/03	50,000,000.00	50,000,402.39	49,997,450.00
PSI	NTRD	YANK1	57785	ROYAL BK OF SCOTLAND PLC NY CD	1.03000	07/30/03	50,000,000.00	50,000,402.39	49,997,450.00
PSI	NTRD	YANK1	57787	LLOYDS TSB BK PLC NY CD	1.03000	07/29/03	50,000,000.00	50,000,388.53	49,997,550.00
PSI	NTRD	YANK1	57803	BK OF NOVA SCOTIA PORT CD	1.03000	07/29/03	50,000,000.00	50,000,388.53	49,997,550.00
YANK1 Total							750,000,000.00	750,003,067.50	750,000,005.00
PSI-NTRD Total							13,989,387,342.98	14,024,554,067.80	14,048,795,566.21
PSI Historical Cost							<u>14,031,765,940.44</u>		

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SPI	AST	BOND	10283	UST BOND	10.37500	11/15/12	250,000.00	246,561.24	333,046.75
		BOND Total					250,000.00	246,561.24	333,046.75
		AST-ATTORNEY SETTLEMENT TRUST FUND Total					250,000.00	246,561.24	333,046.75
SPI	BLPSI	TBIL	56254	UST BILL	1.10000	07/03/03	1,500,000.00	1,499,908.33	1,499,910.00
SPI	BLPSI	TBIL	56931	UST BILL	1.09500	09/04/03	500,000.00	499,011.46	499,230.00
SPI	BLPSI	TBIL	56932	UST BILL	1.10500	10/02/03	500,000.00	498,572.71	498,840.00
SPI	BLPSI	TBIL	56933	UST BILL	1.08500	08/07/03	500,000.00	499,442.43	499,585.00
		TBIL Total					3,000,000.00	2,996,934.93	2,997,565.00
		BLPSI-BLP SCHOOLS SELF-INS AUTHORITY Total					3,000,000.00	2,996,934.93	2,997,565.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	188,002.88	188,002.88	188,002.88
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	189,075.63	189,075.63	189,075.63
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	63,327.31	63,327.31	63,327.31
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	254,684.31	254,684.31	254,684.31
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	168,666.46	168,666.46	168,666.46
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	66,203.14	66,203.14	66,203.14
SPI	GF	1TRD	14688	FLYING TRIANGLE 1ST	5.50000	08/01/12	177,200.86	177,200.86	177,200.86
SPI	GF	1TRD	15247	FLYING TRIANGLE 1ST	5.50000	03/01/13	83,272.92	83,272.92	83,272.92
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	48,397.97	48,397.97	48,397.97
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	132,716.56	132,716.56	132,716.56
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	209,460.46	209,460.46	209,460.46
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUS	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	76,053.78	76,053.78	76,053.78
		1TRD Total					1,919,562.28	1,919,562.28	1,919,562.28
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	23,796.70	23,796.70	23,796.70
		2TRD Total					23,796.70	23,796.70	23,796.70
SPI	GF	LTBD	7563	CI BOND 2608 7.0	7.00000	01/02/05	90,554.30	90,554.30	93,714.65
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
		LTBD Total					5,545,554.30	5,545,554.30	5,548,714.65
		GF-GENERAL FUND Total					7,488,913.28	7,488,913.28	7,492,073.63
SPI	LACC1	XREPO	48410	SSB MASTER REPO AGREEMENT	4.52500	06/30/04	464,793,752.00	464,793,752.00	464,793,752.00
		XREPO Total					464,793,752.00	464,793,752.00	464,793,752.00
		LACC1-LA COMMUNITY COLLEGE DISTRICT Total					464,793,752.00	464,793,752.00	464,793,752.00

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SPI	LAUSDK	FCDN	55848	FFCB D/N 02-04-04	1.06000	02/04/04	50,000,000.00	49,679,055.55	49,705,000.00
FCDN Total							50,000,000.00	49,679,055.55	49,705,000.00
SPI	LAUSDK	FFCB	55846	FFCB 2.375 10-01-04	2.37500	10/01/04	50,000,000.00	50,677,323.94	50,734,350.00
SPI	LAUSDK	FFCB	55847	FFCB 2.375 10-01-04	2.37500	10/01/04	36,308,000.00	36,786,085.59	36,841,255.60
SPI	LAUSDK	FHLB	55734	FHLB 1.875 02-15-05	1.87500	02/15/05	50,000,000.00	50,223,125.00	50,453,100.00
SPI	LAUSDK	FHLB	55735	FHLB 1.875 02-15-05	1.87500	02/15/05	33,230,000.00	33,378,288.88	33,531,130.26
SPI	LAUSDK	FHLB	55736	FHLB 1.875 02-15-05	1.87500	02/15/05	10,000,000.00	10,043,037.22	10,090,620.00
SPI	LAUSDK	FHLB	55739	FHLB 1.625 04-15-05	1.62500	04/15/05	48,400,000.00	48,417,243.21	48,626,850.80
SPI	LAUSDK	FHLB	55740	FHLB 1.625 04-15-05	1.62500	04/15/05	34,700,000.00	34,710,596.33	34,862,638.90
SPI	LAUSDK	FHLB	55741	FHLB (CALLABLE) 1.94 06-10	1.94000	06/10/05	50,000,000.00	50,000,000.00	50,296,850.00
SPI	LAUSDK	FHLB	55742	FHLB (CALLABLE) 1.94 06-10	1.94000	06/10/05	20,500,000.00	20,500,000.00	20,621,708.50
SPI	LAUSDK	FHLB	55743	FHLB (CALLABLE) 1.92 05-10	1.92000	05/10/05	50,000,000.00	50,000,000.00	50,281,250.00
FHLB Total							383,138,000.00	384,735,700.17	386,339,754.06
SPI	LAUSDK	FHLM	55737	FHLMC	1.87500	01/15/05	43,000,000.00	43,227,206.70	43,389,666.00
SPI	LAUSDK	FHLM	55738	FHLMC 1.875 01-15-05	1.87500	01/15/05	50,000,000.00	50,264,193.83	50,453,100.00
SPI	LAUSDK	FHLM	55796	FHLMC 3.75 04-15-04	3.75000	04/15/04	26,140,000.00	26,661,671.17	26,679,137.50
SPI	LAUSDK	FHLM	55797	FHLMC 3.75 04-15-04	3.75000	04/15/04	25,000,000.00	25,498,920.40	25,515,625.00
SPI	LAUSDK	FHLM	55800	FHLMC 3.25 11-15-04	3.25000	11/15/04	50,000,000.00	51,262,399.35	51,375,000.00
SPI	LAUSDK	FHLM	55803	FHLMC 3.25 11-15-04	3.25000	11/15/04	39,500,000.00	40,497,295.49	40,586,250.00
SPI	LAUSDK	FHLM	55805	FHLMC 3.75 04-15-04	3.75000	04/15/04	25,000,000.00	25,502,694.65	25,515,625.00
SPI	LAUSDK	FHLM	55806	FHLMC 3.25 05-20-04	3.25000	05/20/04	21,450,000.00	21,825,798.11	21,856,048.50
FHLM Total							280,090,000.00	284,740,179.70	285,370,452.00
SPI	LAUSDK	FNMA	55773	FNMA 1.875 12-15-04	1.87500	12/15/04	50,000,000.00	50,247,898.38	50,453,100.00
SPI	LAUSDK	FNMA	55774	FNMA 1.875 12-15-04	1.87500	12/15/04	40,300,000.00	40,499,806.10	40,665,198.60
SPI	LAUSDK	FNMA	55777	FNMA 1.84 (CALLABLE)	1.84000	05/12/05	30,000,000.00	30,000,000.00	30,150,000.00
SPI	LAUSDK	FNMA	55811	FNMA 3.00 06-15-04	3.00000	06/15/04	50,000,000.00	50,821,592.87	50,859,350.00
SPI	LAUSDK	FNMA	55812	FNMA 3.00 06-15-04	3.00000	06/15/04	17,000,000.00	17,279,341.58	17,292,179.00
FNMA Total							187,300,000.00	188,848,638.93	189,419,827.60
SPI	LAUSDK	NOTE	55776	UST NOTE 1.50	1.50000	02/28/05	43,500,000.00	43,525,685.43	43,703,884.50
SPI	LAUSDK	NOTE	55877	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,537,353.06	50,609,350.00
SPI	LAUSDK	NOTE	55878	USTN 2.125	2.12500	08/31/04	37,300,000.00	37,700,865.38	37,754,575.10
SPI	LAUSDK	NOTE	55879	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,940,821.26	50,984,350.00
SPI	LAUSDK	NOTE	55880	USTN 3.375	3.37500	04/30/04	3,000,000.00	3,056,449.28	3,059,061.00
SPI	LAUSDK	NOTE	55881	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,576,256.80	50,640,600.00
SPI	LAUSDK	NOTE	55882	USTN 2.25	2.25000	07/31/04	37,000,000.00	37,426,430.03	37,474,044.00
SPI	LAUSDK	NOTE	55883	USTN 3.25	3.25000	05/31/04	8,100,000.00	8,256,016.72	8,264,527.20
NOTE Total							278,900,000.00	282,019,877.96	282,490,391.80

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SPI	LAUSDK	SLMA	55775	SLMA 2.00 03-15-05	2.00000	03/15/05	50,000,000.00	50,336,790.93	50,562,500.00
SPI	LAUSDK	SLMA	55798	SLMA 3.375 07-15-04	3.37500	07/15/04	50,000,000.00	51,072,555.78	51,171,850.00
SPI	LAUSDK	SLMA	55799	SLMA 3.375 07-15-04	3.37500	07/15/04	36,500,000.00	37,282,965.72	37,355,450.50
SLMA Total							136,500,000.00	138,692,312.43	139,089,800.50
SPI	LAUSDK	YANK1	55807	BK OF MONTREAL CHICAGO CD	1.14000	07/01/03	44,200,000.00	44,200,000.00	44,200,044.20
SPI	LAUSDK	YANK1	55808	TORONTO DOMINION BK NY CD	1.16000	07/15/03	44,700,000.00	44,700,173.14	44,701,041.51
SPI	LAUSDK	YANK1	55872	CIBC NY CD	1.23000	09/09/03	44,700,000.00	44,711,220.78	44,713,678.20
YANK1 Total							133,600,000.00	133,611,393.92	133,614,763.91
LAUSDK-LA UNIFIED SCHOOLDISTRICT MEASURE K Total							1,449,528,000.00	1,462,327,158.66	1,466,029,989.87
SPI	MAST	BOND	10524	UST BOND 10.375	10.37500	11/15/12	75,000.00	73,962.85	99,914.03
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	87,778.14	113,050.00
BOND Total							160,000.00	161,740.99	212,964.03
MAST-MGMT ATTIRNEY SETTLEMENT TRUST FUND Total							160,000.00	161,740.99	212,964.03
SPI	SANIT	FFCB	54209	FFCB 3.95	3.95000	10/22/07	240,000.00	240,162.96	241,800.00
SPI	SANIT	FFCB	54211	FFCB 3.95	3.95000	10/22/07	80,000.00	80,020.94	80,600.00
FFCB Total							320,000.00	320,183.90	322,400.00
SPI	SANIT	FHLB	48625	FHLB 5.70 (CALLABLE)	5.70000	07/25/06	135,000.00	135,207.58	135,421.88
SPI	SANIT	FHLB	48627	FHLB 5.125	5.12500	09/15/03	110,000.00	110,184.41	110,928.07
SPI	SANIT	FHLB	48643	FHLB 5.60 (CALLABLE)	5.60000	08/01/06	210,000.00	210,364.53	210,787.50
SPI	SANIT	FHLB	52120	FHLB 5.08 (CALLABLE)	5.08000	06/04/07	160,000.00	160,907.59	165,200.00
FHLB Total							615,000.00	616,664.11	622,337.45
SPI	SANIT	FHLM	54215	FHLMC 3.96 (CALLABLE)	3.96000	11/13/07	862,000.00	862,000.00	869,697.66
SPI	SANIT	FHLM	56081	FHLMC 3.83 (CALLABLE)	3.83000	04/08/08	182,000.00	182,000.00	185,528.98
FHLM Total							1,044,000.00	1,044,000.00	1,055,226.64
SPI	SANIT	FNMA	43412	FNMA 7.125	7.12500	02/15/05	260,000.00	258,654.36	284,375.00
SPI	SANIT	FNMA	48170	FNMA 5.55 (CALLABLE)	5.55000	07/03/06	33,000.00	32,975.20	33,010.30
SPI	SANIT	FNMA	52122	FNMA 5.02	5.02000	07/02/07	210,000.00	210,000.00	210,000.00
SPI	SANIT	FNMA	54132	FNMA 3.875 (CALLABLE)	3.87500	10/23/07	1,000.00	1,002.03	1,007.50
SPI	SANIT	FNMA	56407	FNMA 3.71 (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	12,243.74
FNMA Total							516,000.00	514,631.59	540,636.54
SPI	SANIT	NOTE	48628	USTN 6.50	6.50000	08/15/05	111,000.00	115,200.73	123,001.88
SPI	SANIT	NOTE	49241	USTN 4.625 PD1	4.62500	05/15/06	162,000.00	165,747.25	175,618.04

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SPI	SANIT	NOTE	49242	USTN 2.75 PD1	2.75000	09/30/03	118,000.00	117,994.25	118,553.07
SPI	SANIT	NOTE	50261	USTN 3.50	3.50000	11/15/06	96,000.00	93,256.92	101,189.95
SPI	SANIT	NOTE	52121	USTN 4.375	4.37500	05/15/07	127,000.00	127,640.19	137,993.37
SPI	SANIT	NOTE	54206	USTN 7.00	7.00000	07/15/06	129,000.00	145,373.13	149,115.87
SPI	SANIT	NOTE	54207	USTN 5.75	5.75000	11/15/05	148,000.00	159,721.07	162,892.50
SPI	SANIT	NOTE	54208	USTN 3.25	3.25000	08/15/07	129,000.00	130,506.45	134,643.75
SPI	SANIT	NOTE	54304	USTN 5.875	5.87500	11/15/04	221,000.00	233,009.37	235,226.88
SPI	SANIT	NOTE	54317	USTN 3.50	3.50000	11/15/06	228,000.00	234,950.64	240,326.14
SPI	SANIT	NOTE	57735	USTN 3.00 (PD3)	3.00000	02/29/04	100,000.00	101,362.59	101,343.70
SPI	SANIT	NOTE	57736	USTN 2.875 (PD3)	2.87500	06/30/04	78,000.00	79,490.83	79,413.75
SPI	SANIT	NOTE	57737	USTN 2.125 (PD3)	2.12500	08/31/04	114,000.00	115,496.54	115,389.32
SPI	SANIT	NOTE	57738	USTN 2.00 (PD3)	2.00000	11/30/04	110,000.00	111,412.92	111,306.25
SPI	SANIT	NOTE	57739	USTN 1.625 (PD3)	1.62500	03/31/05	72,000.00	72,580.46	72,495.00
SPI	SANIT	NOTE	57740	USTN 6.25 (PD3)	6.25000	02/15/07	157,000.00	181,170.20	180,550.00
SPI	SANIT	NOTE	57741	USTN 4.375 (PD3)	4.37500	05/15/07	162,000.00	176,705.19	176,023.04
SPI	SANIT	NOTE	57742	USTN 3.00 (PD3)	3.00000	11/15/07	144,000.00	149,293.44	148,544.93
SPI	SANIT	NOTE	57743	USTN 3.00 (PD3)	3.00000	02/15/08	107,000.00	110,750.62	110,109.63
SPI	SANIT	NOTE	57744	USTN 2.625 (PD3)	2.62500	05/15/08	107,000.00	108,717.21	107,969.63
SPI	SANIT	NOTE	57745	USTN 1.25 (PD3)	1.25000	05/31/05	72,000.00	72,044.68	71,955.00
SPI	SANIT	NOTE	57746	USTN 1.125 (PD3)	1.12500	06/30/05	5,756,000.00	5,736,513.85	5,734,415.00
SPI	SANIT	NOTE	57747	USTN 5.75 (PD3)	5.75000	11/15/05	87,000.00	95,866.43	95,754.38
SPI	SANIT	NOTE	57748	USTN 5.625 (PD3)	5.62500	02/15/06	110,000.00	121,900.52	121,618.75
SPI	SANIT	NOTE	57749	USTN 2.00 (PD3)	2.00000	05/15/06	121,000.00	122,618.22	122,285.63
SPI	SANIT	NOTE	57750	USTN 7.00 (PD3)	7.00000	07/15/06	165,000.00	191,230.28	190,729.61
SPI	SANIT	NOTE	57751	USTN 3.50 (PD3)	3.50000	11/15/06	183,000.00	193,593.92	192,893.35
SPI	SANIT	NOTE	57752	USTN 3.25 (PD3)	3.25000	08/15/07	143,000.00	149,948.18	149,256.25
SPI	SANIT	NOTE	57773	USTN 1.125	1.12500	06/30/05	6,600,000.00	6,575,684.13	6,575,250.00
NOTE Total							15,857,000.00	15,989,780.21	16,035,864.67
SPI	SANIT	TBIL	57733	UST BILL (PD3)	0.84000	09/04/03	89,000.00	88,865.02	88,862.94
SPI	SANIT	TBIL	57734	UST BILL (PD3)	0.87500	11/13/03	186,000.00	185,389.69	185,339.70
TBIL Total							275,000.00	274,254.71	274,202.64
SANIT-SANITATION DISTRICT Total							18,627,000.00	18,759,514.52	18,850,667.94
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/03	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/03	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/03	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/03	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/03	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/03	277,370.57	277,370.57	277,370.57

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SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/03	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/03	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/03	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/03	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/03	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/03	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/03	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/03	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/03	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/03	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/03	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/03	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/03	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/03	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/03	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/03	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/03	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/03	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/03	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/03	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/03	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/03	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/03	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/03	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/03	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/03	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/03	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/03	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/03	167,311.06	167,311.06	167,311.06
CTDQ Total							38,964,334.02	38,964,334.02	38,964,334.02
SCAQMD-SOUTH COAST AIR QUALITY MGMT Total							38,964,334.02	38,964,334.02	38,964,334.02
SPI	SCP6F	FNMA	55385	FNMA 2.65 (CALLABLE)	2.65000	02/27/06	5,000,000.00	5,000,000.00	5,051,560.00
FNMA Total							5,000,000.00	5,000,000.00	5,051,560.00
SCP6F-SCAQMD MOBILE SOURCE AIR Total							5,000,000.00	5,000,000.00	5,051,560.00

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SPI	SCU5F	FNMA	55384	FNMA 2.85 (CALLABLE)	2.85000	02/27/06	5,000,000.00	5,002,771.44	5,014,060.00
FNMA Total							5,000,000.00	5,002,771.44	5,014,060.00
SCU5F-SCAQMD CLEAN FUEL PROGRAM FUND Total							5,000,000.00	5,002,771.44	5,014,060.00
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/03	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/03	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/03	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/03	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/03	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/03	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/03	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/03	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/03	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/03	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/03	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/03	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/03	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/03	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/03	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/03	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/03	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/03	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/03	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/03	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/03	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/03	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/03	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/03	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/03	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/03	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/03	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/03	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/03	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/03	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/03	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/03	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/03	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/03	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/03	75,280.03	75,280.03	75,280.03

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SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/03	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/03	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/03	54,630.76	54,630.76	54,630.76
CTDQ Total							11,272,554.31	11,272,554.31	11,272,554.31
SLIM-SCHOOLS LINKED INSURANCE MGMT Total							11,272,554.31	11,272,554.31	11,272,554.31
SPI	SSTF	BOND	40242	USTBOND	11.25000	02/15/15	225,000.00	229,799.95	383,413.95
BOND Total							225,000.00	229,799.95	383,413.95
SSTF-SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	229,799.95	383,413.95
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/03	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/03	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/03	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/03	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/03	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/03	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/03	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/03	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/03	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/03	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/03	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/03	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/03	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/03	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/03	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/03	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/03	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/03	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/03	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/03	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/03	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/03	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/03	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/03	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/03	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/03	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/03	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/03	164,235.76	164,235.76	164,235.76

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2003
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/03	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/03	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/03	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/03	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/03	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/03	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/03	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/03	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/03	53,439.15	53,439.15	53,439.15
CTDQ Total							11,026,676.01	11,026,676.01	11,026,676.01
WASIA-WHITTIER AREA SCHOOLS INS AUTH Total							11,026,676.01	11,026,676.01	11,026,676.01
SPI Total							2,015,336,229.62	2,028,270,711.35	2,032,422,657.51
SPI Historical Cost							<u>2,031,847,855.51</u>		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$6,787,136.52</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$6,787,136.52</u></u> (1)

NOTE:

- (1) May 31, 2003
- (2) April 30, 2003
- (3) March 31, 2003
- (4) February 28, 2003
- (5) January 31, 2003
- (6) December 31, 2002
- (7) November 30, 2002
- (8) September, 2002
- (9) August, 2002
- (10) July 31, 2002
- (11) June 30, 2002
- (12) April 30, 2002

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/03
 TRUSTEE: BNY WESTERN TRUST
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,947,697.61
12/11/96	CFD #2/CI 2656-M SERIES A & B	897,313.69
	FLOOD CONTROL REFUNDING SER 2003A	110,441.56
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,915,337.43
12/09/99	LANCASTER LIBRARY	270,028.28
05/01/93	LANCASTER SHERIFF	1,976,217.68
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	9,343.04
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,814,321.82
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	41,747,620.92
10/15/96	MULTIPLE CAP V SER A	8,717,970.33
06/03/97	MULTIPLE CAP V SER B	13,557,308.40
04/01/00	MULTIPLE CAP VI SER A	13,551,827.76
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	13,988,746.84
11/01/00	LAC-CAL 2000, SER A	3,760,389.27
	C.I. 2658M	334,274.21
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	\$105,598,838.84 (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,143.06
	ROSEMEAD ELEM SD COP 1996	194,431.56
	LACOE PROJ AND LEASE PYMT FD	<u>602,515.35</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>\$798,089.97</u> (1)
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$106,396,928.81</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$25,491,437.79
12/01/98	DISNEY PROJECT (Partial Refund), 1998	6,959,364.96
02/09/93	DISNEY PROJECT, 1993	10,839,777.73
	LAC-CAL 2002, SER A	1,094,975.04
07/01/93	MARINA DEL REY FINANCING, SERIES A	26,140,173.79
11/01/97	MASTER REFUNDING 1997, SERIES A	20,795,700.99
12/09/92	MASTER REFUNDING PROJECT, 1992	16,078,829.47
	MASTER REFUNDING 2002, SERIES A	3,009,119.23
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	34,615,262.18
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,310,769.55
	COMMUNITY FACILITIES DIST. NO. 3	12,593,231.24
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	11,361,880.31
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	99,489,902.90
05/01/91	MASTER REFUNDING PROJECT 1997	213.27
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	199,000,831.97
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	145,212,311.67
	U.S. BANK TRUST - TRUSTEE TOTAL	<u>\$613,993,782.09</u> (1)

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00
	ABC USD 2003 GO REF SER A	19,971,878.86
	ACTON AGUA DULCE 1999A COP	204,039.81
	ARCADIA USD 1993A GOB	0.00 (9)
	ALHAMBRA CITY ELEM 1999A GOB	0.00
	AZUSA USD 2002 SER A	0.00 (10)
	BEVERLY HILLS USD 1995A GOB	12,654,359.96 (2)
	CENTINELA VALLEY 2000 GOB SER A & B	19,224,527.13 (9)
	CENTINELA VALLEY 2002 GOB SER A	0.00 (9)
	CULVER CITY SD ELEC96 SER 1999	0.00 (1)
	DOWNEY USD GOB 96 SER A	1.00
	DOWNEY USD GOB 96 SER D	0.00
	DUARTE USD 1998 SER B & C	0.00
	INGLEWOOD USD 2000 COP SER B	9.82
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	247,227.95
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	961,103.54
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09
	L.A. COUNTY SHOOLS PFP 2001-2002 COP SER A	0.00 (7)
	LANCASTER SD ELEC 1999 SER A	0.00
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	16,186,362.99
	U.S. BANK SCHOOLS - SUB TOTAL	\$69,449,511.15

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	3,062.89
	LITTLE LAKE SD 2000 SER A	0.00
	LITTLE LAKE SD 2002 SER B	0.00 (10)
	LONG BEACH COP 1992 SER A 1997	0.00
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00
	MANHATTAN BEACH USD 1999C GOB	0.00 (8)
	PASADENA COM COLLEGE DIST 1993A	1,218,515.43
	PASADENA USD ELEC 1997 SER B	0.00
	POMONA USD GOB 2000 SER A	0.00
	POMONA USD 1991	0.00 (5)
	POMONA USD GOB SER A,B,C,D 1998	26,106,388.60
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	0.00
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	96.73
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$27,328,063.65

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/03
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (4)
	SANTA MONICA/MALIBU USD SER 1999	0.00
	SANTA MONICA/MALIBU USD SER 2001	0.00 (4)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (5)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (10)
	SAUGUS UNION HSD 1993A GOB	0.00 (4)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (4)
	WEST COVINA 2000 GOB SER A, B & C	21,353,808.88 (4)
	WEST COVINA GOB REFUNDING SER A	0.00 (4)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (3)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00
	WISEBURN SD ELEC 1997 SER 1999 A	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$21,353,808.88
	U.S. BANK SCHOOLS - TOTAL	<u>\$118,131,383.68</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/03
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$13,743,272.27
	Washington Mutual Bank Fund	63,449,353.90
	Los Angeles County Stable Income Fund	1,472,063,771.67
	Los Angeles County Investment Fund	6,496,413.39
	Small Cap Equity Managed by Brandywine	150,865,308.40
	Capital Guardian International (NON US)	5,324,341.90
	Delaware Interanational Equity Fund	43,528,735.89
	DIA Medium Size Company fund	303,008,186.72
	Pre-Assembled Portfolio A	20,181,959.48
	Pre-Assembled Portfolio B	10,770,343.29
	Pre-Assembled Portfolio C	26,085,319.29
	Pre-Assembled Portfolio D	126,192,794.29
	Pre-Assembled Portfolio E	46,591,577.27
	Putnam High Yield Advantage Fund	24,559,843.09
	State Street S & P 500 Flagship Series C	388,733,718.53
		<u>\$2,701,594,939.38</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	46,240.00
	LACOE - 2002-2003 TRAN SER A	<u>0.00</u>
	TREASURER TOTAL	<u><u>46,240.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$51,858,000.00
	CASH AND EQUIVALENTS	<u>1,611.11</u>
	PFM - TRUSTEE TOTAL	<u><u>\$51,859,611.11</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$8,337,826.05
	CASH EQUIVALENTS	<u>519,923.03</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$8,857,749.08</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 1998, SERIES B	1,561,099.01 (1)
	LAC-CAL 2001, SERIES A	5,622,753.91 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u><u>\$7,183,853.92</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/03
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$7,319,127.86 (1)
11/01/99	LAC-CAL 1999, SERIES A	1,011,313.94 (1)
	LAUSD 2000D ESCROW FUND	<u>106,590,845.10 (12)</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$114,921,286.90</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/03
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
CORPORATE AND AGENCY ISSUED-							
CNFL -							
53970	DEUTSCHE BK FINANCIAL FRN	1.23	12/12/03	30,000,000.00	30,005,157.68	19,475.00	Coupon rate=3-month US\$LIBOR plus 5bp. Iss'd under MTN Prog. Short 1st cpn.
CNFL Totals:				30,000,000.00	30,005,157.68	19,475.00	
CNFM -							
49574	CITIGROUP INC FRN	1.52	03/09/04	37,222,000.00	37,242,749.57	34,575.10	Coupon rate=1-month US\$LIBOR plus 23bp. Mod follow bus day cnvtn: US.
51159	GECC FRN	1.24	03/15/05	25,000,000.00	25,004,376.45	12,955.73	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
CNFM Totals:				62,222,000.00	62,247,126.02	47,530.83	
FRAQ-							
52758	SLMA (CALLABLE)	1.50	07/26/04	50,000,000.00	50,004,173.07	139,583.33	Cpn rate=3mo US\$LIBOR +18bp Qtrly (Act/360) to 7/03; thereafter 3.9% (30/360).
52778	FHLMC (CALLABLE)	1.48	07/30/04	50,000,000.00	50,000,000.00	127,336.81	Cpn rate=3mo US\$LIBOR +18bp to 7/03; thereafter 3.9% (Act/360). Unsec'd.
52828	FHLB (CALLABLE)	1.54	08/13/04	50,000,000.00	50,000,000.00	104,805.17	Cpn rate=3mo US\$LIBOR +25bp to 08/03 (Act/360); thereafter 3.3% (30/360).
52873	FHLB (CALLABLE)	1.55	08/19/04	50,000,000.00	50,000,000.00	92,569.44	Cpn rate=3mo US\$LIBOR +26bp to 08/03 (Act/360); thereafter 3.25% (30/360).
52898	FHLMC (CALLABLE)	1.54	08/20/04	50,000,000.00	50,000,000.00	89,333.33	Cpn rate=3mo US\$LIBOR +25bp to 8/03 Qtrly (Act/360); thereafter 3.55% (30/360).
52899	FHLMC (CALLABLE)	1.54	08/20/04	50,000,000.00	50,000,000.00	89,333.33	Cpn rate=3mo US\$LIBOR +25bp to 8/03 Qtrly (Act/360); thereafter 3.5% (30/360).
54490	FHLB (CALLABLE)	1.39	12/17/04	50,000,000.00	50,000,000.00	33,250.00	Cpn rate=3mo US\$LIBOR +30bp to 12/03 Qtrly (Act/360); thereafter 3.0% (30/360).
54545	FHLB (CALLABLE)	1.42	03/23/05	50,000,000.00	50,000,000.00	15,755.56	Cpn rate=3mo US\$LIBOR +39bp to 03/04 Qtrly (Act/360); thereafter 3.0% (30/360).
54546	FHLB (CALLABLE)	1.48	03/23/05	50,000,000.00	50,000,000.00	16,422.22	Cpn rate=3mo US\$LIBOR +45bp to 12/04 Qtrly (Act/360); thereafter 3.0% (30/360).
54984	FNMA (CALLABLE)	1.72	04/28/05	50,000,000.00	50,000,000.00	152,888.89	Cpn rate=3mo US\$LIBOR +40bp to 01/04; thereafter 3.0%.
55041	FHLB (CALLABLE)	1.60	08/04/05	50,000,000.00	50,000,000.00	128,888.89	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 02/04; thereafter 3.46% (30/360).
55240	FHLB (CALLABLE)	1.53	08/19/05	50,000,000.00	50,000,000.00	91,375.00	Cpn rate=3mo US\$LIBOR +24bp (Act/360) to 05/04; thereafter 3.25% (30/360).
55197	SLMA (CALLABLE)	1.42	09/15/05	50,000,000.00	50,000,000.00	31,527.78	Cpn rate=3mo US\$LIBOR +30bp to 03/03 (Act/360); 3mo US\$LIBOR =30bp
55198	SLMA (CALLABLE)	1.42	09/15/05	50,000,000.00	50,000,000.00	31,527.78	to 12/03 (Act/360); thereafter 3.15% (30/360). Short 1st cpn.
55521	FHLB (CALLABLE)	1.49	12/14/05	50,000,000.00	50,000,000.00	35,275.00	Cpn rate=3mo US\$LIBOR +37.5bp (Act/360) to 06/04; thereafter 3% (30/360).
55479	SLMA (CALLABLE)	1.42	12/15/05	50,000,000.00	50,000,000.00	31,527.78	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
55480	SLMA (CALLABLE)	1.42	12/15/05	50,000,000.00	50,000,000.00	31,527.78	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
FRAQ Totals:				850,000,000.00	850,004,173.07	1,242,928.09	
FRAQ2-							
52896	FHLB	1.35	08/05/04	50,000,000.00	49,972,571.82	105,000.00	Cpn rate=3mo US\$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
52733	FHLMC CALLABLE MTN	1.59	02/08/05	50,000,000.00	50,000,000.00	117,041.67	Cpn rate=3mo US\$LIBOR +30bp to 8/03; thereafter 4.375%. Unsec'd. Book-entry.
52874	FHLB (CALLABLE)	1.68	08/22/05	50,000,000.00	50,000,000.00	91,000.00	Cpn rate=3mo US\$LIBOR +40bp to 8/03; thereafter 4.375%. Unsec'd. Book-entry.
55371	FHLMC (CALLABLE)	2.05	02/27/06	50,000,000.00	50,000,000.00	96,805.56	Cpn rate=3mo US\$LIBOR +77bp to 2/04; thereafter 3% if not called. Unsec'd.
57338	FHLB (CALLABLE)	1.52	06/16/06	50,000,000.00	50,000,000.00	31,645.83	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
FRAQ2 Totals:				250,000,000.00	249,972,571.82	441,493.06	
CORPORATE AND AGENCY ISSUED TOTAL				1,192,222,000.00	1,192,229,028.59	1,751,426.98	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/03
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
LOS ANGELES COUNTY ISSUED -							
BAN - LACCAL BANS							
54350	LACCAL BANS	1.73	06/30/05	10,000,000.00	10,000,000.00	86,218.33	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
57259	LACCAL BANS	1.58	06/30/05	5,000,000.00	5,000,000.00	6,815.69	
BAN Totals:				15,000,000.00	15,000,000.00	93,034.02	
COP1 - LACCAL MARINA DEL REY SER C							
18535	LACCAL MARINA DEL REY SER C	4.96	08/01/07	18,656,873.21	18,656,873.21	385,497.64	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
52946	LACCAL MARINA DEL REY SER C	4.96	08/01/07	6,707.47	6,707.47	138.59	
52963	LACCAL MARINA DEL REY SER C	4.96	08/01/07	434.34	434.34	8.97	
52993	LACCAL MARINA DEL REY SER C	4.96	08/01/07	16,028.53	16,028.53	331.19	
53048	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,583.72	1,583.72	32.72	
53078	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,151.46	1,151.46	23.79	
53079	LACCAL MARINA DEL REY SER C	4.96	08/01/07	511.93	511.93	10.58	
53091	LACCAL MARINA DEL REY SER C	4.96	08/01/07	4,318.93	4,318.93	89.24	
53122	LACCAL MARINA DEL REY SER C	4.96	08/01/07	882.04	882.04	18.23	
53163	LACCAL MARINA DEL REY SER C	4.96	08/01/07	475.58	475.58	9.83	
53226	LACCAL MARINA DEL REY SER C	4.96	08/01/07	837.13	837.13	17.30	
53239	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,737.27	1,737.27	35.90	
53257	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,028.06	1,028.06	21.24	
53331	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,608.58	1,608.58	33.24	
53370	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,155.97	1,155.97	23.89	
53397	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,745.86	1,745.86	36.07	
53418	LACCAL MARINA DEL REY SER C	4.96	08/01/07	669.04	669.04	13.82	
53456	LACCAL MARINA DEL REY SER C	4.96	08/01/07	775.97	775.97	16.03	
53514	LACCAL MARINA DEL REY SER C	4.96	08/01/07	202.42	202.42	4.18	
53528	LACCAL MARINA DEL REY SER C	4.96	08/01/07	592.79	592.79	12.25	
53577	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,468.31	1,468.31	30.34	
53591	LACCAL MARINA DEL REY SER C	4.96	08/01/07	212.33	212.33	4.39	
53644	LACCAL MARINA DEL REY SER C	4.96	08/01/07	21,759.14	21,759.14	449.60	
53676	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,062.50	1,062.50	21.95	
53694	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,506.52	2,506.52	51.79	
53712	LACCAL MARINA DEL REY SER C	4.96	08/01/07	462.92	462.92	9.57	
53761	LACCAL MARINA DEL REY SER C	4.96	08/01/07	607.75	607.75	12.56	
53786	LACCAL MARINA DEL REY SER C	4.96	08/01/07	455.60	455.60	9.41	
53813	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,332.46	1,332.46	27.53	
53829	LACCAL MARINA DEL REY SER C	4.96	08/01/07	49,585.81	49,585.81	1,024.57	
53843	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,128.16	1,128.16	23.31	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/03
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
53864	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,074.10	1,074.10	22.19	
53881	LACCAL MARINA DEL REY SER C	4.96	08/01/07	112.75	112.75	2.33	
53892	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,609.61	2,609.61	53.92	
53898	LACCAL MARINA DEL REY SER C	4.96	08/01/07	984.91	984.91	20.35	
53903	LACCAL MARINA DEL REY SER C	4.96	08/01/07	379.29	379.29	7.84	
53991	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,510.43	1,510.43	31.21	
54010	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,017.91	1,017.91	21.03	
54029	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,456.96	1,456.96	30.10	
54192	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,318.46	3,318.46	68.57	
54233	LACCAL MARINA DEL REY SER C	4.96	08/01/07	577.22	577.22	11.93	
54286	LACCAL MARINA DEL REY SER C	4.96	08/01/07	669.92	669.92	13.84	
54328	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,559.49	3,559.49	73.55	
54388	LACCAL MARINA DEL REY SER C	4.96	08/01/07	530.08	530.08	10.95	
54412	LACCAL MARINA DEL REY SER C	4.96	08/01/07	486.15	486.15	10.05	
54453	LACCAL MARINA DEL REY SER C	4.96	08/01/07	626.47	626.47	12.94	
54471	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,067.39	1,067.39	22.05	
54486	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,367.17	1,367.17	28.25	
54518	LACCAL MARINA DEL REY SER C	4.96	08/01/07	684.05	684.05	14.13	
54715	LACCAL MARINA DEL REY SER C	4.96	08/01/07	675.08	675.08	13.95	
54762	LACCAL MARINA DEL REY SER C	4.96	08/01/07	911.48	911.48	18.83	
54800	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,666.67	1,666.67	34.44	
54814	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,060.12	2,060.12	42.57	
54908	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,340.73	3,340.73	69.03	
54959	LACCAL MARINA DEL REY SER C	4.96	08/01/07	39,836.21	39,836.21	823.12	
54971	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,087.38	1,087.38	22.47	
55095	LACCAL MARINA DEL REY SER C	4.96	08/01/07	3,428.16	3,428.16	70.83	
55115	LACCAL MARINA DEL REY SER C	4.96	08/01/07	829.27	829.27	17.13	
55195	LACCAL MARINA DEL REY SER C	4.96	08/01/07	479.83	479.83	9.91	
55238	LACCAL MARINA DEL REY SER C	4.96	08/01/07	218.98	218.98	4.52	
55336	LACCAL MARINA DEL REY SER C	4.96	08/01/07	718.44	718.44	14.35	
55346	LACCAL MARINA DEL REY SER C	4.96	08/01/07	140.96	140.96	2.80	
55386	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,283.28	1,283.28	24.39	
55426	LACCAL MARINA DEL REY SER C	4.96	08/01/07	678.38	678.38	12.80	
55461	LACCAL MARINA DEL REY SER C	4.96	08/01/07	482.17	482.17	8.77	
55520	LACCAL MARINA DEL REY SER C	4.96	08/01/07	652.48	652.48	11.41	
55541	LACCAL MARINA DEL REY SER C	4.96	08/01/07	809.94	809.94	14.06	
55644	LACCAL MARINA DEL REY SER C	4.96	08/01/07	593.28	593.28	9.64	
55733	LACCAL MARINA DEL REY SER C	4.96	08/01/07	627.51	627.51	10.03	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
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SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
55772	LACCAL MARINA DEL REY SER C	4.96	08/01/07	103.52	103.52	1.64	
55942	LACCAL MARINA DEL REY SER C	4.96	08/01/07	60.34	60.34	0.91	
55979	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,253.91	2,253.91	33.22	
56047	LACCAL MARINA DEL REY SER C	4.96	08/01/07	71,417.94	71,417.94	1,013.30	
56179	LACCAL MARINA DEL REY SER C	4.96	08/01/07	313.46	313.46	4.10	
56211	LACCAL MARINA DEL REY SER C	4.96	08/01/07	420.21	420.21	5.44	
56301	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,235.60	1,235.60	15.15	
56321	LACCAL MARINA DEL REY SER C	4.96	08/01/07	6,218.21	6,218.21	75.38	
56380	LACCAL MARINA DEL REY SER C	4.96	08/01/07	440.17	440.17	5.09	
56405	LACCAL MARINA DEL REY SER C	4.96	08/01/07	355.84	355.84	4.07	
56436	LACCAL MARINA DEL REY SER C	4.96	08/01/07	482.19	482.19	5.45	
56565	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,123.05	2,123.05	22.23	
56606	LACCAL MARINA DEL REY SER C	4.96	08/01/07	481.33	481.33	4.97	
56699	LACCAL MARINA DEL REY SER C	4.96	08/01/07	502.38	502.38	4.77	
56719	LACCAL MARINA DEL REY SER C	4.96	08/01/07	491.91	491.91	4.61	
56758	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,423.43	1,423.43	12.94	
56898	LACCAL MARINA DEL REY SER C	4.96	08/01/07	346.94	346.94	2.82	
56960	LACCAL MARINA DEL REY SER C	4.96	08/01/07	40.25	40.25	0.30	
56984	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,390.56	1,390.56	10.34	
57003	LACCAL MARINA DEL REY SER C	4.96	08/01/07	485.43	485.43	3.54	
57036	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,017.81	1,017.81	6.87	
57048	LACCAL MARINA DEL REY SER C	4.96	08/01/07	282.31	282.31	1.87	
57062	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,099.37	1,099.37	7.12	
57096	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,618.94	1,618.94	10.04	
57116	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,234.61	1,234.61	7.14	
57183	LACCAL MARINA DEL REY SER C	4.96	08/01/07	559.04	559.04	2.93	
57199	LACCAL MARINA DEL REY SER C	4.96	08/01/07	796.92	796.92	3.73	
57270	LACCAL MARINA DEL REY SER C	4.96	08/01/07	2,060.18	2,060.18	8.23	
57300	LACCAL MARINA DEL REY SER C	4.96	08/01/07	25,770.30	25,770.30	99.40	
57339	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,630.66	1,630.66	5.84	
57340	LACCAL MARINA DEL REY SER C	4.96	08/01/07	777.40	777.40	2.68	
57435	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,893.63	1,893.63	5.22	
57470	LACCAL MARINA DEL REY SER C	4.96	08/01/07	190.61	190.61	0.47	
57538	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,767.89	1,767.89	3.41	
57560	LACCAL MARINA DEL REY SER C	4.96	08/01/07	432.65	432.65	0.77	
57581	LACCAL MARINA DEL REY SER C	4.96	08/01/07	352.19	352.19	0.58	
57694	LACCAL MARINA DEL REY SER C	4.96	08/01/07	446.28	446.28	0.43	
57731	LACCAL MARINA DEL REY SER C	4.96	08/01/07	1,439.98	1,439.98	1.19	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
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SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
57827	LACCAL MARINA DEL REY SER C	4.96	08/01/07	749.96	749.96	0.10	
COP1 Totals:				18,997,161.91	18,997,161.91	391,128.29	
LOS ANGELES COUNTY ISSUED TOTAL				33,997,161.91	33,997,161.91	484,162.31	
NTRD - PSI NON-TRADING Total:				1,226,219,161.91	1,226,226,190.50	2,235,589.29	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 06/30/03
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
54350	LACCAL	11/15/02	10,000,000.00	1.734%
57259	LACCAL	05/30/03	5,000,000.00	1.583%
			<u>15,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of June 30, 2003
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	850,003,067.50	49.29 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	172,304,909.03	18.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	3,286,860,945.97	14.57 DAYS	0.00	0.00 DAYS
GOVERNMENTS	2,377,400,415.79	406.30 DAYS	0.00	0.00 DAYS
AGENCIES	7,043,377,516.64	510.35 DAYS	0.00	0.00 DAYS
MUNICIPALS	33,997,161.91	1,156.80 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	242,252,283.70	170.59 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	1.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	18,357,767.26	13.85 DAYS	0.00	0.00 DAYS
TOTAL	\$14,024,554,067.80	337.58 DAYS	0.00	0.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2003
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	07/01/03 - 07/30/03	4,387,445,823.26	31.36	31.36	4,386,424,550.30	31.28	31.28
31 to 60 Days	07/31/03 - 08/29/03	294,000,000.00	2.10	33.46	293,715,126.27	2.09	33.37
91 to 120 Days	09/29/03 - 10/28/03	209,000,000.00	1.49	34.95	208,983,055.34	1.49	34.86
121 to 180 days	10/29/03 - 12/27/03	246,500,000.00	1.76	36.71	246,489,818.72	1.76	36.62
181 to 270 Days	12/28/03 - 03/26/04	494,478,000.00	3.53	40.24	491,520,947.29	3.50	40.12
271 to 365 Days	03/27/04 - 06/29/04	1,941,045,000.00	13.88	54.12	1,956,772,380.17	13.95	54.07
1 to 1.5 YEARS	06/30/04 - 12/28/04	3,548,738,000.00	25.37	79.49	3,571,454,449.50	25.47	79.54
1.5 to 2 YEARS	12/29/04 - 06/29/05	1,225,770,000.00	8.76	88.25	1,225,896,434.93	8.74	88.28
2 to 3 YEARS	06/30/05 - 06/30/06	1,622,800,000.00	11.60	99.85	1,623,686,855.07	11.58	99.86
4 to 5 YEARS	06/30/07 - 06/30/08	18,997,161.91	0.14	99.99	18,997,161.91	0.13	99.99
5 to 10 YEARS	06/30/08 - 06/30/13	613,357.81	0.01	100.00	613,288.30	0.01	100.00
Portfolio Total:		\$13,989,387,342.98			\$14,024,554,067.80		
AST							
5 to 10 YEARS	06/30/08 - 06/30/13	250,000.00	100.00	100.00	246,561.24	100.00	100.00
Portfolio Total:		\$250,000.00			\$246,561.24		
BLPSI							
1 to 30 Days	07/01/03 - 07/30/03	1,500,000.00	50.00	50.00	1,499,908.33	50.00	50.00
31 to 60 Days	07/31/03 - 08/29/03	500,000.00	16.70	66.70	499,442.43	16.70	66.70
61 to 90 Days	08/30/03 - 09/28/03	500,000.00	16.70	83.30	499,011.46	16.70	83.40
91 to 120 Days	09/29/03 - 10/28/03	500,000.00	16.70	100.00	498,572.71	16.60	100.00
Portfolio Total:		\$3,000,000.00			\$2,996,934.93		
GF							
1 to 1.5 YEARS	06/30/04 - 12/28/04	23,796.70	0.30	0.30	23,796.70	0.30	0.30
1.5 to 2 YEARS	12/29/04 - 06/29/05	90,554.30	1.20	1.50	90,554.30	1.20	1.50
5 to 10 YEARS	06/30/08 - 06/30/13	326,676.92	4.40	5.90	326,676.92	4.40	5.90
10 + YEARS	06/30/13 - 06/30/53	7,047,885.36	94.10	100.00	7,047,885.36	94.10	100.00
Portfolio Total:		\$7,488,913.28			\$7,488,913.28		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2003
Attachment XV

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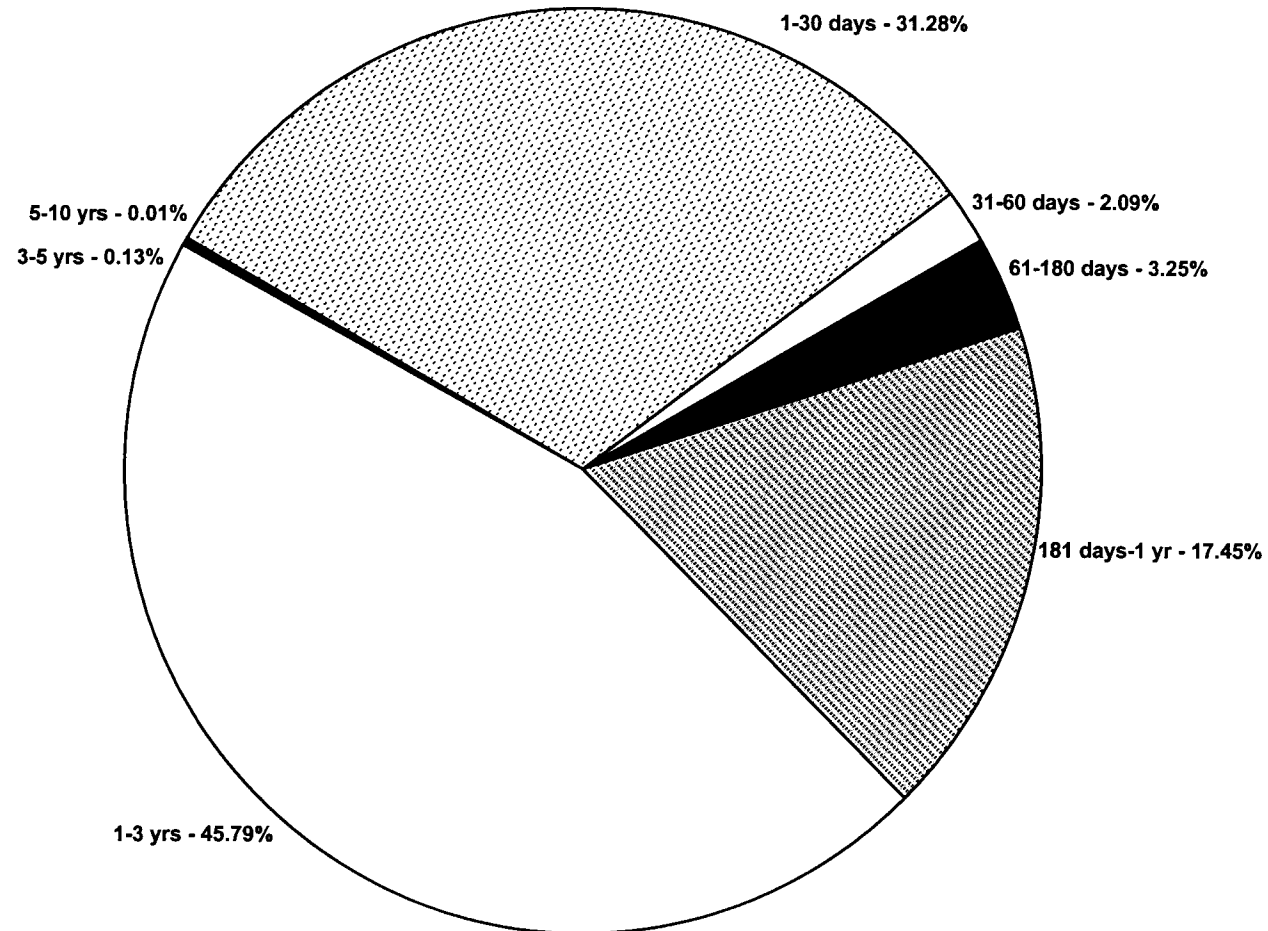
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
LACC1							
1 to 1.5 YEARS	06/30/04 - 12/28/04	464,793,752.00	100.00	100.00	464,793,752.00	100.00	100.00
Portfolio Total:		\$464,793,752.00			\$464,793,752.00		
LAUSDK							
1 to 30 Days	07/01/03 - 07/30/03	88,900,000.00	6.10	6.10	88,900,173.14	6.10	6.10
61 to 90 Days	08/30/03 - 09/28/03	44,700,000.00	3.10	9.20	44,711,220.78	3.10	9.10
181 to 270 Days	12/28/03 - 03/26/04	50,000,000.00	3.40	12.60	49,679,055.55	3.40	12.50
271 to 365 Days	03/27/04 - 06/29/04	225,690,000.00	15.60	28.20	229,843,306.04	15.70	28.20
1 to 1.5 YEARS	06/30/04 - 12/28/04	526,908,000.00	36.40	64.60	534,567,235.62	36.60	64.80
1.5 to 2 YEARS	12/29/04 - 06/29/05	513,330,000.00	35.40	100.00	514,626,167.53	35.20	100.00
Portfolio Total:		\$1,449,528,000.00			\$1,462,327,158.66		
MAST							
5 to 10 YEARS	06/30/08 - 06/30/13	75,000.00	46.90	46.90	73,962.85	45.70	45.70
10 + YEARS	06/30/13 - 06/30/53	85,000.00	53.10	100.00	87,778.14	54.30	100.00
Portfolio Total:		\$160,000.00			\$161,740.99		
SANIT							
61 to 90 Days	08/30/03 - 09/28/03	199,000.00	0.10	0.10	199,049.43	1.10	1.10
91 to 120 Days	09/29/03 - 10/28/03	118,000.00	0.60	1.70	117,994.25	0.60	1.70
121 to 180 Days	10/29/03 - 12/27/03	186,000.00	1.00	2.70	185,389.69	1.00	2.70
181 to 270 Days	12/28/03 - 03/26/04	100,000.00	0.50	3.20	101,362.59	0.50	3.20
1 to 1.5 YEARS	06/30/04 - 12/28/04	523,000.00	2.80	6.00	539,409.66	2.90	6.10
1.5 to 2 YEARS	12/29/04 - 06/29/05	404,000.00	2.20	8.20	403,279.50	2.10	8.20
2 to 3 YEARS	06/30/05 - 06/30/06	13,095,000.00	70.30	78.50	13,093,252.20	69.80	78.00
3 to 4 YEARS	06/30/06 - 06/30/07	1,785,000.00	9.60	88.10	1,883,375.37	10.00	88.10
4 to 5 YEARS	06/30/07 - 06/30/08	2,217,000.00	11.90	100.00	2,236,401.83	11.90	100.00
Portfolio Total:		\$18,627,000.00			\$18,759,514.52		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2003
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCAQM							
181 to 270 Days	12/28/03 -03/26/04	38,964,334.02	100.00	100.00	38,964,334.02	100.00	100.00
Portfolio Total:		\$38,964,334.02			\$38,964,334.02		
SCP6F							
2 to 3 YEARS	06/30/05 - 06/30/06	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5F							
2 to 3 YEARS	06/30/05 - 06/30/06	5,000,000.00	10.00	10.00	5,002,771.44	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,002,771.44		
SLIM							
181 to 270 Days	12/28/03 -03/26/04	11,272,554.31	100.00	100.00	11,272,554.31	100.00	100.00
Portfolio Total:		\$11,272,554.31			\$11,272,554.31		
SSTF							
10 + YEARS	06/30/13 - 06/30/53	225,000.00	100.00	100.00	229,799.95	100.00	100.00
Portfolio Total:		\$225,000.00			\$229,799.95		
WASIA							
181 to 270 Days	12/28/03 -03/26/04	11,026,676.01	100.00	100.00	11,026,676.01	100.00	100.00
Portfolio Total:		\$11,026,676.01			\$11,026,676.01		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE, 2003
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 06/30/03
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,964,334.02
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,272,554.31
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,026,676.01</u>
	LAIF TOTAL	<u><u>\$61,263,564.34</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF MAY 2003 WITH MAY 2002 (DOLLARS IN THOUSANDS)

	MAY 2003	MAY 2002	CHANGE
Average Daily Portfolio	\$ 59,998,342	\$ 47,674,608	\$ +12,323,734
Accrued Earnings	\$ 90,163	\$ 110,963	-20,800
Effective Yield	1.769	2.740	-0.971
Average Life-Month End (In Days)	138	176	-38
Total Security Transactions			
Amount	\$ 21,669,501	\$ 18,216,549	+3,452,952
Number	468	421	+47
Total Time Deposit Transactions			
Amount	\$ 1,914,400	\$ 1,967,200	-52,800
Number	89	103	-14
Average Workday Investment Activity	\$ 1,123,043	\$ 917,443	+205,600
Prescribed Demand Account Balances			
For Services	\$ 863,394	\$ 584,868	+278,526
For Uncollected Funds	\$ 191,217	\$ 68,741	+122,476

**PHILIP ANGELIDES
TREASURER
STATE OF CALIFORNIA**

**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

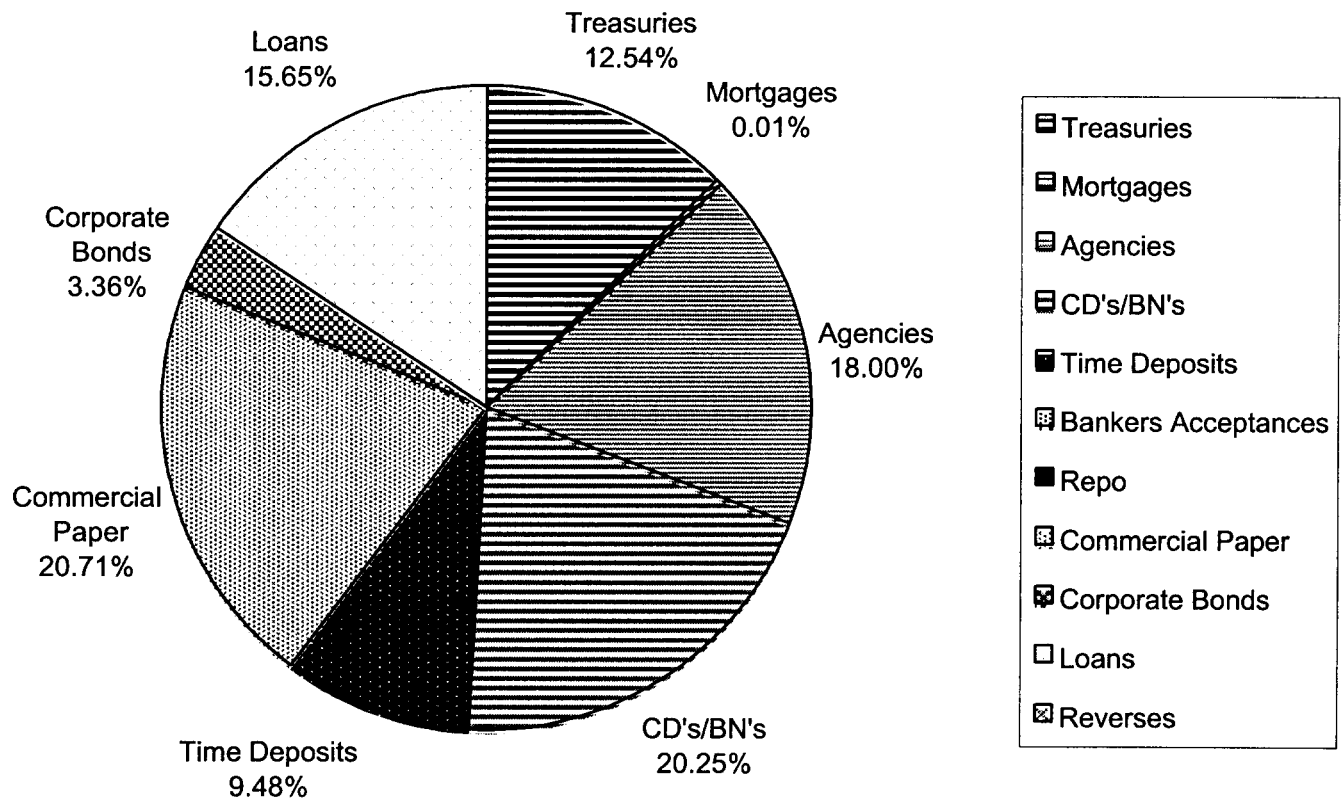
May 31, 2003			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 497,909	0.85	-0.81
Bonds	0	0.00	0.00
Notes	6,874,664	11.69	+2.16
Strips	0	0.00	0.00
Total Government	\$ 7,372,573	12.54	+1.35
Federal Agency Coupons	\$ 2,948,044	5.01	-0.36
Certificates of Deposit	11,405,157	19.40	+0.88
Bank Notes	500,000	0.85	+0.18
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	7,640,442	12.99	-1.38
Time Deposits	5,575,095	9.48	+0.28
GNMAs	579	0.00	0.00
Commercial Paper	12,177,828	20.71	-2.28
FHLMC	5,121	0.01	0.00
Corporate Bonds	1,974,131	3.36	-0.07
Pooled Loans	4,341,764	7.38	-0.57
GF Loans	4,860,600	8.27	+1.97
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 58,801,334	100.00	

INVESTMENT ACTIVITY

	MAY 2003		APRIL 2003	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	468	\$ 21,669,501	446	\$ 20,754,969
Other	28	59,332	15	164,605
Time Deposits	89	1,914,400	147	2,729,600
Totals	585	\$ 23,643,233	608	\$ 23,649,174
 PMIA Monthly Average Effective Yield	 1.769		 1.858	
Year to Date Yield Last Day of Month	2.199		2.250	

Pooled Money Investment Account Portfolio Composition \$58.8 Billion

05/31/03



POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	YIELD	MATURITY DATE	TRANS YIELD	PAR (\$000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
------	------	-------------	-------	---------------	-------------	-------------	-----------	---------------	-----------------

05/01/03 REDEMPTIONS

CD	SVENSKA	1.260%	05/01/03	1.240	\$ 50,000	30	\$	51,667.53	1.257
CD	SVENSKA	1.260%	05/01/03	1.240	50,000	30		51,667.53	1.257
CP	SRAC		05/01/03	1.600	50,000	45		100,000.00	1.625
CP	GMAC		05/01/03	1.510	50,000	48		100,666.67	1.534
CP	GMAC		05/01/03	1.510	50,000	48		100,666.67	1.534
DISC NOTES	FHLMC		05/01/03	1.190	41,000	92		124,685.56	1.210
DISC NOTES	FHLMC		05/01/03	1.190	50,000	92		152,055.56	1.210
MTN	W/F	7.200%	05/01/03	5.535	11,155	807		1,399,188.25	5.485
MTN	W/F	7.200%	05/01/03	6.300	31,500	863		4,756,500.00	6.264
TREAS	BILLS		05/01/03	1.195	50,000	133		220,743.06	1.216
TREAS	BILLS		05/01/03	1.195	50,000	133		220,743.06	1.216
TREAS	BILLS		05/01/03	1.195	50,000	133		220,743.06	1.216
TREAS	BILLS		05/01/03	1.195	50,000	133		220,743.06	1.216

05/01/03 PURCHASES

CD	W/F	1.240%	07/01/03	1.230	50,000				
CD	W/F	1.240%	07/01/03	1.230	50,000				
CD	W/F	1.240%	07/01/03	1.230	50,000				
CD	BK SCOT	1.210%	07/11/03	1.210	50,000				
CD	BK SCOT	1.210%	07/11/03	1.210	50,000				
CD	U/B CALIF	1.220%	07/29/03	1.220	50,000				
CD	U/B CALIF	1.220%	07/29/03	1.220	50,000				
CP	CAFCO		07/25/03	1.220	50,000				
CP	CAFCO		07/25/03	1.220	50,000				
CP	CAFCO		07/25/03	1.220	50,000				
CP	JP MORGAN		07/29/03	1.200	50,000				
CP	JP MORGAN		07/29/03	1.200	50,000				
CP	JP MORGAN		07/29/03	1.200	50,000				
CP	JP MORGAN		07/29/03	1.200	50,000				
CP	JP MORGAN		07/29/03	1.200	50,000				
CP	JP MORGAN		07/29/03	1.200	50,000				
CP	SRAC		08/05/03	1.610	50,000				
CP	GMAC		08/05/03	1.540	50,000				
CP	GMAC		08/05/03	1.540	50,000				
CP	GECC		08/11/03	1.230	50,000				
CP	GECC		08/11/03	1.230	50,000				
CP	GECC		08/11/03	1.230	50,000				
TREAS	NOTE	1.625%	03/31/05	1.407	50,000				
TREAS	NOTE	1.625%	03/31/05	1.407	50,000				
TREAS	NOTE	1.625%	03/31/05	1.407	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				
TREAS	NOTE	1.625%	04/30/05	1.449	50,000				

POOLED MONEY INVESTMENT ACCOUNT

^a	^b	^c	^d						
DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
05/01/03 PURCHASES (continued)									
	TREAS	NOTE	1.625% 04/30/05	1.449	50,000				
	TREAS	NOTE	1.625% 04/30/05	1.449	50,000				
	TREAS	NOTE	1.625% 04/30/05	1.449	50,000				
	TREAS	NOTE	1.625% 04/30/05	1.449	50,000				
	TREAS	NOTE	1.625% 04/30/05	1.449	50,000				
05/02/03 REDEMPTIONS									
	CD	MONTREAL	1.250% 05/02/03	1.250	50,000	21	36,458.33	1.267	
	CD	MONTREAL	1.250% 05/02/03	1.250	50,000	21	36,458.33	1.267	
	CD	BARCLAYS	1.260% 05/02/03	1.250	50,000	92	159,726.29	1.267	
	CD	BARCLAYS	1.260% 05/02/03	1.250	50,000	92	159,726.29	1.267	
	CP	AMER EXP	05/02/03	1.240	50,000	18	31,000.00	1.258	
	CP	AMER EXP	05/02/03	1.240	50,000	18	31,000.00	1.258	
	CP	NCAT	05/02/03	1.240	50,000	25	43,055.56	1.258	
	CP	NCAT	05/02/03	1.240	50,000	25	43,055.56	1.258	
	CP	ENTFUN	05/02/03	1.250	13,046	28	12,683.61	1.268	
	CP	COUNTRY	05/02/03	1.290	50,000	31	55,541.67	1.309	
	CP	COUNTRY	05/02/03	1.290	50,000	31	55,541.67	1.309	
	CP	SRAC	05/02/03	1.600	50,000	46	102,222.22	1.625	
	CP	GMAC	05/02/03	1.510	50,000	49	102,763.89	1.534	
	CP	GMAC	05/02/03	1.510	50,000	49	102,763.89	1.534	
05/02/03 PURCHASES									
	CP	GMAC	09/02/03	1.540	50,000				
	CP	SRAC	09/26/03	1.600	50,000				
05/05/03 REDEMPTIONS									
	CD	BK SCOT	1.240% 05/05/03	1.240	50,000	28	48,222.22	1.257	
	CD	BK SCOT	1.240% 05/05/03	1.240	50,000	28	48,222.22	1.257	
	CD	W/F	1.240% 05/05/03	1.240	50,000	31	53,388.89	1.257	
	CD	W/F	1.240% 05/05/03	1.240	50,000	31	53,388.89	1.257	
	CP	ASCC	05/05/03	1.260	22,800	13	10,374.00	1.278	
	CP	ASCC	05/05/03	1.260	50,000	13	22,750.00	1.278	
	CP	ASCC	05/05/03	1.250	40,000	21	29,166.67	1.268	
	CP	AMEX	05/05/03	1.240	50,000	21	36,166.67	1.258	
	CP	AMEX	05/05/03	1.240	50,000	21	36,166.67	1.258	
	CP	ASCC	05/05/03	1.250	50,000	21	36,458.33	1.268	
	CP	GECC	05/05/03	1.240	50,000	28	48,222.22	1.258	
	CP	GECC	05/05/03	1.240	50,000	28	48,222.22	1.258	
	CP	CAFCO	05/05/03	1.250	50,000	95	164,930.55	1.271	
	CP	CAFCO	05/05/03	1.250	50,000	95	164,930.55	1.271	
	CP	CRC	05/05/03	1.250	50,000	95	164,930.55	1.271	
	CP	CRC	05/05/03	1.250	50,000	95	164,930.55	1.271	

POOLED MONEY INVESTMENT ACCOUNT

		a/		b/	c/		d/			
DATE	TYPE	DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
05/05/03 PURCHASES										
	CP	BEAR		06/20/03	1.230	50,000				
	CP	BEAR		06/20/03	1.230	50,000				
	CP	GECC		06/20/03	1.240	50,000				
	CP	GECC		06/20/03	1.240	50,000				
	CP	GMAC		07/29/03	1.540	50,000				
	CP	GMAC		07/29/03	1.540	50,000				
05/06/03 NO REDEMPTIONS										
05/06/03 NO PURCHASES										
05/07/03 REDEMPTIONS										
	DISC NOTE	FNMA		05/07/03	1.270	2,550	173	15,562.79	1.295	
	DISC NOTE	FNMA		05/07/03	1.270	50,000	173	305,152.78	1.295	
	DISC NOTE	FNMA		05/07/03	1.270	50,000	173	305,152.78	1.295	
	DISC NOTE	FNMA		05/07/03	1.270	50,000	173	305,152.78	1.295	
05/07/03 PURCHASES										
	CD	STNRD CH	1.200%	08/08/03	1.200	50,000				
	CD	STNRD CH	1.200%	08/08/03	1.200	50,000				
	CP	W/F		06/05/03	1.200	50,000				
	CP	AMER EXP		07/01/03	1.210	50,000				
05/08/03 REDEMPTIONS										
	CP	GECC		05/08/03	1.230	50,000	37	63,208.33	1.248	
	CP	GECC		05/08/03	1.230	50,000	37	63,208.33	1.248	
	MTN	FR ASSOC	6.903%	05/08/03	6.810	10,000	1056	1,126,706.27	3.896	
05/08/03 NO PURCHASES										
05/09/03 REDEMPTIONS										
	CP	KODAK		05/09/03	1.450	50,000	25	50,347.22	1.471	
	CP	KODAK		05/09/03	1.450	50,000	25	50,347.22	1.471	
	CP	FCAR		05/09/03	1.250	40,000	28	38,888.89	1.268	
	CP	FCAR		05/09/03	1.250	50,000	28	48,611.11	1.268	
	CP	BARTON		05/09/03	1.230	16,000	35	19,133.33	1.248	
	CP	BARTON		05/09/03	1.230	49,000	35	58,595.83	1.248	
	CP	BARTON		05/09/03	1.230	50,000	35	59,791.67	1.248	
	CP	GECC		05/09/03	1.230	50,000	38	64,916.67	1.248	
	CP	GECC		05/09/03	1.230	50,000	38	64,916.67	1.248	
	CP	GEN MILLS		05/09/03	1.300	25,000	49	44,236.11	1.320	
	CP	CRC		05/09/03	1.250	50,000	99	171,875.00	1.271	
	CP	CRC		05/09/03	1.250	50,000	99	171,875.00	1.271	
	CP	MORG STAN		05/09/03	1.290	50,000	115	206,041.65	1.313	
	CP	MORG STAN		05/09/03	1.290	50,000	115	206,041.65	1.313	

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/09/03 REDEMPTIONS (continued)								
	CP	MORG STAN	05/09/03	1.290	50,000	115	206,041.65	1.313
	CP	MORG STAN	05/09/03	1.290	50,000	115	206,041.65	1.313
05/09/03 NO PURCHASES								
05/12/03 REDEMPTIONS								
	CP	GECC	05/12/03	1.250	50,000	12	20,833.33	1.267
	CP	GECC	05/12/03	1.250	50,000	12	20,833.33	1.267
	CP	WYETH	05/12/03	1.290	50,000	17	30,458.34	1.308
	CP	BEAR	05/12/03	1.240	50,000	31	53,388.89	1.258
	CP	BEAR	05/12/03	1.240	50,000	31	53,388.89	1.258
	CP	GECC	05/12/03	1.260	50,000	98	171,500.00	1.281
	CP	GECC	05/12/03	1.260	50,000	98	171,500.00	1.281
	CP	GOLDMAN	05/12/03	1.260	50,000	98	171,500.00	1.281
	CP	GOLDMAN	05/12/03	1.260	50,000	98	171,500.00	1.281
	CP	NCAT	05/12/03	1.330	40,000	146	215,755.56	1.355
	CP	GECC	05/12/03	1.330	50,000	146	269,694.44	1.355
	CP	GECC	05/12/03	1.330	50,000	146	269,694.44	1.355
	CP	GECC	05/12/03	1.330	50,000	146	269,694.44	1.355
	CP	GECC	05/12/03	1.330	50,000	146	269,694.44	1.355
	CP	BEAR	05/12/03	1.340	30,000	150	167,500.00	1.366
	CP	BEAR	05/12/03	1.340	50,000	150	279,166.67	1.366
05/12/03 PURCHASES								
	CP	GECC	06/10/03	1.240	30,000			
	CP	GECC	06/10/03	1.240	50,000			
	CP	CRC	07/01/03	1.240	45,000			
	CP	CRC	07/01/03	1.240	50,000			
	CP	BEAR	07/09/03	1.230	50,000			
	CP	BEAR	07/09/03	1.230	50,000			
	CP	BEAR	07/15/03	1.230	50,000			
	CP	ASCC	07/22/03	1.220	25,000			
05/13/03 REDEMPTIONS								
	CP	CITIGLOBAL	05/13/03	1.250	50,000	28	48,611.11	1.268
	CP	CITIGLOBAL	05/13/03	1.250	50,000	28	48,611.11	1.268
	CP	CRC	05/13/03	1.230	50,000	32	54,666.67	1.248
	CP	CRC	05/13/03	1.230	50,000	32	54,666.67	1.248
	CP	BEAR	05/13/03	1.240	50,000	36	62,000.00	1.258
	CP	BEAR	05/13/03	1.240	50,000	36	62,000.00	1.258
	CP	GMAC	05/13/03	1.510	50,000	36	75,500.00	1.533
	CP	SRAC	05/13/03	1.550	50,000	36	77,500.00	1.573
	CP	CAFCO	05/13/03	1.250	50,000	81	140,625.00	1.270
	CP	CAFCO	05/13/03	1.250	50,000	81	140,625.00	1.270
	CP	GECC	05/13/03	1.260	50,000	99	173,250.00	1.281
	CP	GECC	05/13/03	1.260	50,000	99	173,250.00	1.281

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/13/03 PURCHASES								
	CP	CITICORP	05/19/03	1.220	50,000			
	CP	CITICORP	05/19/03	1.220	50,000			
	CP	BEAR	05/19/03	1.230	50,000			
	CP	BEAR	05/19/03	1.230	50,000			
	CP	SRAC	05/20/03	1.310	50,000			
	CP	GE CO	05/21/03	1.230	50,000			
	CP	GE CO	05/21/03	1.230	50,000			
	CP	GE CO	05/21/03	1.230	50,000			
	CP	GE CO	05/21/03	1.230	50,000			
05/14/03 NO REDEMPTIONS								
05/14/03 PURCHASES								
	CP	HOUSEHOLD	05/20/03	1.240	50,000			
	CP	HOUSEHOLD	05/20/03	1.240	50,000			
	CP	CITIGLOBAL	05/21/03	1.250	50,000			
	CP	CITIGLOBAL	05/21/03	1.250	50,000			
05/15/03 REDEMPTIONS								
	CP	HOUSEHOLD	05/15/03	1.280	50,000	29	51,555.56	1.299
	MTN	GMAC	8.875% 05/15/03	2.940	8,440	322	228,530.41	2.919
	MTN	B/A	7.000% 05/15/03	6.800	17,050	953	3,041,017.44	6.799
		FHLB	4.500% 05/15/03	4.560	50,000	708	4,426,750.00	4.569
		FHLB	4.500% 05/15/03	4.678	50,000	721	4,612,250.00	4.685
		FHLMC	7.375% 05/15/03	4.215	50,000	688	4,122,534.72	4.139
		FHLMC	7.375% 05/15/03	4.215	50,000	688	4,122,534.72	4.139
		FHLMC	7.375% 05/15/03	4.218	50,000	688	4,125,034.72	4.142
		FHLMC	7.375% 05/15/03	4.218	50,000	688	4,125,034.72	4.142
		FNMA	4.625% 05/15/03	4.664	50,000	720	4,596,263.89	4.663
05/15/03 PURCHASES								
	CP	SAFEWAY	05/16/03	1.400	20,000			
	CP	HOUSEHOLD	05/16/03	1.340	50,000			
	CP	HOUSEHOLD	05/16/03	1.340	50,000			
	CP	HOUSEHOLD	05/16/03	1.340	50,000			
	CP	HOUSEHOLD	05/16/03	1.340	50,000			
	CP	ASCC	05/20/03	1.260	50,000			
	CP	ASCC	05/20/03	1.260	50,000			
	CP	GMAC	06/11/03	1.480	35,000			
	DISC NOTES	FHLMC	05/16/03	1.280	29,612			
	DISC NOTES	FHLMC	05/16/03	1.280	50,000			
	DISC NOTES	FHLMC	05/16/03	1.280	50,000			
	DISC NOTES	FHLMC	05/16/03	1.280	50,000			
	DISC NOTES	FHLMC	05/16/03	1.280	50,000			

POOLED MONEY INVESTMENT ACCOUNT

			a/		b/		c/		d/	
DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD		
05/15/03 PURCHASES (continued)										
	DISC NOTES	FHLMC	05/16/03	1.280	50,000					
	DISC NOTES	FHLMC	05/16/03	1.280	50,000					
	DISC NOTES	FNMA	05/16/03	1.280	16,428					
	DISC NOTES	FNMA	05/16/03	1.280	50,000					
	DISC NOTES	FNMA	05/16/03	1.280	50,000					
	DISC NOTES	FNMA	05/16/03	1.280	50,000					
	DISC NOTES	FNMA	05/16/03	1.280	50,000					
05/16/03 REDEMPTIONS										
	CP	SAFEWAY	05/16/03	1.400	20,000	1	777.78	1.419		
	CP	HOUSEHOLD	05/16/03	1.340	50,000	1	1,861.11	1.358		
	CP	HOUSEHOLD	05/16/03	1.340	50,000	1	1,861.11	1.358		
	CP	HOUSEHOLD	05/16/03	1.340	50,000	1	1,861.11	1.358		
	CP	HOUSEHOLD	05/16/03	1.340	50,000	1	1,861.11	1.358		
	DISC NOTES	FHLB	05/16/03	1.280	50,000	182	323,555.56	1.306		
	DISC NOTES	FHLMC	05/16/03	1.280	29,612	1	1,052.88	1.297		
	DISC NOTES	FHLMC	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FHLMC	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FHLMC	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FHLMC	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FHLMC	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FHLMC	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FNMA	05/16/03	1.280	16,428	1	548.11	1.297		
	DISC NOTES	FNMA	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FNMA	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FNMA	05/16/03	1.280	50,000	1	1,777.80	1.297		
	DISC NOTES	FNMA	05/16/03	1.280	50,000	1	1,777.80	1.297		
05/16/03 PURCHASES										
	CP	SAFEWAY	05/19/03	1.280	20,000					
	CP	CITICORP	05/19/03	1.240	50,000					
	CP	CITICORP	05/19/03	1.240	50,000					
	CP	CITICORP	05/19/03	1.240	50,000					
	CP	CITICORP	05/19/03	1.240	50,000					
	CP	CITICORP	05/19/03	1.240	50,000					
	CP	CITICORP	05/19/03	1.240	50,000					
	CP	HOUSEHOLD	05/20/03	1.240	50,000					
	CP	HOUSEHOLD	05/20/03	1.240	50,000					
	CP	GE CO	05/27/03	1.240	30,000					
	CP	GE CO	05/27/03	1.240	50,000					
	CP	GE CO	05/27/03	1.240	50,000					
	CP	GE CO	05/27/03	1.240	50,000					
	CP	CITIGLOBAL	06/02/03	1.250	50,000					
	CP	CITIGLOBAL	06/02/03	1.250	50,000					
	CP	CITIGLOBAL	06/02/03	1.250	50,000					
	CP	CITIGLOBAL	06/02/03	1.250	50,000					

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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05/19/03 REDEMPTIONS

CP	SAFEWAY	05/19/03	1.280	20,000	3	2,133.33	1.297
CP	CITICORP	05/19/03	1.240	50,000	3	5,166.67	1.257
CP	CITICORP	05/19/03	1.240	50,000	3	5,166.67	1.257
CP	CITICORP	05/19/03	1.240	50,000	3	5,166.67	1.257
CP	CITICORP	05/19/03	1.240	50,000	3	5,166.67	1.257
CP	CITICORP	05/19/03	1.240	50,000	3	5,166.67	1.257
CP	CITICORP	05/19/03	1.240	50,000	3	5,166.67	1.257
CP	BEAR	05/19/03	1.230	50,000	6	10,250.00	1.247
CP	BEAR	05/19/03	1.230	50,000	6	10,250.00	1.247
CP	CITICORP	05/19/03	1.220	50,000	6	10,166.67	1.237
CP	CITICORP	05/19/03	1.220	50,000	6	10,166.67	1.237
CP	GEN MILLS	05/19/03	1.320	30,000	27	29,700.00	1.339
CP	DISNEY	05/19/03	1.400	35,000	105	142,916.66	1.425

05/19/03 PURCHASES

CD	SVENSKA	1.250%	06/06/03	1.230	50,000		
CD	SVENSKA	1.250%	06/06/03	1.230	50,000		
CD	MONTREAL	1.240%	06/20/03	1.230	50,000		
CD	MONTREAL	1.240%	06/20/03	1.230	50,000		
CP	NCAT		05/20/03	1.240	30,000		
CP	CITIGLOBAL		05/29/03	1.250	50,000		
CP	CITIGLOBAL		05/29/03	1.250	50,000		
CP	BARTON		06/03/03	1.250	21,971		
CP	BEAR		06/03/03	1.230	50,000		
CP	BEAR		06/03/03	1.230	50,000		
CP	W/F		06/05/03	1.190	50,000		
CP	W/F		06/05/03	1.190	50,000		
CP	CITIGLOBAL		06/05/03	1.250	50,000		
CP	CITIGLOBAL		06/05/03	1.250	50,000		
CP	GMAC		06/11/03	1.200	50,000		
CP	HERTZ		06/13/03	1.510	20,000		
CP	SAFEWAY		06/13/03	1.290	50,000		
CP	GECC		06/20/03	1.240	50,000		
CP	GECC		06/20/03	1.240	50,000		

05/20/03 REDEMPTIONS

CP	NCAT	05/20/03	1.240	30,000	1	1,033.33	1.257
CP	HOUSEHOLD	05/20/03	1.240	50,000	4	6,888.89	1.257
CP	HOUSEHOLD	05/20/03	1.240	50,000	4	6,888.89	1.257
CP	ASCC	05/20/03	1.260	50,000	5	8,750.00	1.277
CP	ASCC	05/20/03	1.260	50,000	5	8,750.00	1.277
CP	HOUSEHOLD	05/20/03	1.240	50,000	6	10,333.33	1.257
CP	HOUSEHOLD	05/20/03	1.240	50,000	6	10,333.33	1.257
CP	SRAC	05/20/03	1.310	50,000	7	12,736.11	1.328
CP	RCAPC	05/20/03	1.260	13,373	29	13,573.59	1.278
CP	SAFEWAY	05/20/03	1.320	50,000	29	53,166.66	1.339
CP	FCAR	05/20/03	1.250	50,000	36	62,500.00	1.268

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	a/	b/	MATURITY DATE	TRANS YIELD	PAR (000)	d/ DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/20/03 REDEMPTIONS (continued)										
	CP	GOLDMAN			05/20/03	1.260	50,000	60	105,000.00	1.280
	CP	GOLDMAN			05/20/03	1.260	50,000	60	105,000.00	1.280
	CP	MORG STAN			05/20/03	1.260	50,000	89	155,750.00	1.281
	CP	MORG STAN			05/20/03	1.260	50,000	89	155,750.00	1.281
	CP	MORG STAN			05/20/03	1.260	50,000	89	155,750.00	1.281
	CP	MORG STAN			05/20/03	1.260	50,000	89	155,750.00	1.281
05/20/03 PURCHASES										
	CD	MONTREAL	1.260%		06/06/03	1.260	50,000			
	CD	CIBC	1.240%		06/12/03	1.240	50,000			
	CD	CIBC	1.240%		06/12/03	1.240	50,000			
	CD	UBS	1.245%		06/27/03	1.240	50,000			
	CD	UBS	1.245%		06/27/03	1.240	50,000			
	CD	CR AGRIC	1.240%		06/27/03	1.240	50,000			
	CD	CR AGRIC	1.240%		06/27/03	1.240	50,000			
	CP	NCAT			05/21/03	1.220	43,000			
	CP	SAFEWAY			05/21/03	1.280	50,000			
	CP	GECC			05/29/03	1.240	10,000			
	CP	GECC			05/29/03	1.240	50,000			
	CP	BARTON			06/02/03	1.250	556			
	CP	SRAC			06/02/03	1.310	50,000			
	CP	BARTON			06/02/03	1.250	50,000			
	CP	CAFCO			07/02/03	1.220	50,000			
	CP	CITIGLOBAL			07/02/03	1.220	50,000			
	DISC NOTES	FNMA			06/02/03	1.170	50,000			
	DISC NOTES	FNMA			06/02/03	1.170	50,000			
05/21/03 REDEMPTIONS										
	CP	NCAT			05/21/03	1.220	43,000	1	1,457.22	1.236
	CP	SAFEWAY			05/21/03	1.280	50,000	1	1,777.78	1.297
	CP	CITIGLOBAL			05/21/03	1.250	50,000	7	12,152.78	1.267
	CP	CITIGLOBAL			05/21/03	1.250	50,000	7	12,152.78	1.267
	CP	GE CO			05/21/03	1.230	50,000	8	13,666.67	1.247
	CP	GE CO			05/21/03	1.230	50,000	8	13,666.67	1.247
	CP	GE CO			05/21/03	1.230	50,000	8	13,666.67	1.247
	CP	GE CO			05/21/03	1.230	50,000	8	13,666.67	1.247
	CP	CITICORP			05/21/03	1.260	50,000	22	38,500.00	1.278
	CP	CITICORP			05/21/03	1.260	50,000	22	38,500.00	1.278
	CP	GECC			05/21/03	1.250	50,000	22	38,194.44	1.268
	CP	GECC			05/21/03	1.250	50,000	22	38,194.44	1.268
	CP	GECC			05/21/03	1.250	50,000	22	38,194.44	1.268
	CP	GECC			05/21/03	1.250	50,000	22	38,194.44	1.268
	CP	GECC			05/21/03	1.250	50,000	22	38,194.44	1.268
	CP	GECC			05/21/03	1.250	50,000	22	38,194.44	1.268

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	a/	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/21/03 REDEMPTION (continued)									
	CP	FCAR		05/21/03	1.240	46,310	26	41,473.18	1.258
	CP	FCAR		05/21/03	1.240	50,000	26	44,777.78	1.258
	CP	FCAR		05/21/03	1.240	50,000	26	44,777.78	1.258
	CP	SAFEWAY		05/21/03	1.330	29,800	29	31,927.39	1.349
05/21/03 PURCHASES									
	CD	CR AGRIC	1.240%	07/02/03	1.240	20,000			
	CD	CR AGRIC	1.240%	07/02/03	1.240	50,000			
	CP	ASCC		07/08/03	1.220	1,450			
	CP	ASCC		07/08/03	1.220	50,000			
	CP	GECC		07/08/03	1.210	50,000			
	CP	GMAC		10/29/03	1.480	30,000			
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000			
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000			
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000			
	TREAS	NOTES	2.000%	05/15/06	1.639	50,000			
05/22/03 REDEMPTIONS									
	CP	DISNEY		05/22/03	1.400	50,000	114	221,666.67	1.425
05/22/03 PURCHASES									
	CD	ABN AMRO	1.220%	06/27/03	1.210	50,000			
	CD	ABN AMRO	1.220%	06/27/03	1.210	50,000			
	CD	CS/FST BOSTON	1.250%	06/27/03	1.240	50,000			
	CD	CS/FST BOSTON	1.250%	06/27/03	1.240	50,000			
	CP	GECC		07/22/03	1.220	50,000			
	CP	GECC		07/22/03	1.220	50,000			
	CP	FMCC		08/01/03	1.490	50,000			
05/23/03 NO REDEMPTIONS									
05/23/03 PURCHASES									
	BN	BANC ONE	1.200%	06/23/03	1.200	50,000			
	BN	BANC ONE	1.200%	06/23/03	1.200	50,000			
	CD	RABO	1.215%	06/27/03	1.210	50,000			
	CD	RABO	1.215%	06/27/03	1.210	50,000			
	CP	BANC ONE		06/02/03	1.200	25,000			
	CP	GECC		07/14/03	1.220	50,000			
	CP	GECC		07/14/03	1.220	50,000			
	CP	GMAC		08/20/03	1.490	50,000			
05/27/03 REDEMPTIONS									
	CP	GE CO		05/27/03	1.240	50,000	11	18,944.44	1.257
	CP	GE CO		05/27/03	1.240	50,000	11	18,944.44	1.257
	CP	GE CO		05/27/03	1.240	50,000	11	18,944.44	1.257

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/27/03 REDEMPTIONS (continued)								
	CP	GE CO	05/27/03	1.240	30,000	11	11,366.67	1.257
	CP	TRANSAM	05/27/03	1.250	50,000	35	60,763.89	1.268
	CP	NCAT	05/27/03	1.330	50,000	162	299,250.00	1.356
	CP	NCAT	05/27/03	1.330	50,000	162	299,250.00	1.356
	DISC NOTES	FNMA	05/27/03	1.200	50,000	118	196,666.67	1.221
	DISC NOTES	FNMA	05/27/03	1.200	50,000	118	196,666.67	1.221
05/27/03 PURCHASES								
	CP	CITIGLOBAL	07/08/03	1.230	12,000			
	CP	ASCC	07/08/03	1.230	39,000			
	CP	ASCC	07/08/03	1.230	50,000			
	CP	CITIGLOBAL	07/08/03	1.230	50,000			
	CP	CITIGLOBAL	07/08/03	1.230	50,000			
	CP	NCAT	07/14/03	1.220	50,000			
	CP	NCAT	07/14/03	1.220	50,000			
05/28/03 REDEMPTIONS								
	CD	RB SCOT	1.260% 05/28/03	1.260	50,000	37	64,750.00	1.277
	CD	RB SCOT	1.260% 05/28/03	1.260	50,000	37	64,750.00	1.277
	CD	W/F	1.240% 05/28/03	1.240	50,000	47	80,944.44	1.257
	CD	W/F	1.240% 05/28/03	1.240	50,000	47	80,944.44	1.257
	CD	W/F	1.220% 05/28/03	1.220	50,000	65	110,138.89	1.236
	CD	W/F	1.220% 05/28/03	1.220	50,000	65	110,138.89	1.236
	CD	W/F	1.220% 05/28/03	1.220	50,000	65	110,138.89	1.236
	CD	W/F	1.220% 05/28/03	1.220	50,000	65	110,138.89	1.236
	CD	BK SCOT	1.250% 05/28/03	1.245	50,000	114	197,128.11	1.262
	CD	BK SCOT	1.250% 05/28/03	1.245	50,000	114	197,128.11	1.262
	CD	CIBC	1.370% 05/28/03	1.370	50,000	182	346,305.56	1.389
	CP	GEN MILLS	05/28/03	1.320	30,000	37	40,700.00	1.340
	CP	ASCC	05/28/03	1.260	5,000	41	7,175.00	1.279
	CP	ASCC	05/28/03	1.260	25,000	41	35,875.00	1.279
	CP	W/F	05/28/03	1.230	50,000	41	70,041.67	1.248
	CP	W/F	05/28/03	1.230	50,000	41	70,041.67	1.248
	CP	ASCC	05/28/03	1.260	50,000	41	71,750.00	1.279
	CP	HERTZ	05/28/03	1.570	25,000	43	46,881.94	1.594
	CP	SRAC	05/28/03	1.620	50,000	54	121,500.00	1.646
	CP	GECC	05/28/03	1.330	50,000	167	308,486.11	1.356
	CP	GECC	05/28/03	1.330	50,000	167	308,486.11	1.356
	CP	GECC	05/28/03	1.340	50,000	169	314,527.78	1.367
	CP	GECC	05/28/03	1.340	50,000	169	314,527.78	1.367
	DISC NOTES	FNMA	05/28/03	1.225	50,000	91	154,826.39	1.245
	DISC NOTES	FNMA	05/28/03	1.225	50,000	91	154,826.39	1.245
	DISC NOTES	FNMA	05/28/03	1.225	50,000	91	154,826.39	1.245
	DISC NOTES	FNMA	05/28/03	1.225	50,000	91	154,826.39	1.245
	DISC NOTES	FNMA	05/28/03	1.200	50,000	119	198,333.33	1.221
	DISC NOTES	FNMA	05/28/03	1.200	50,000	119	198,333.33	1.221
	DISC NOTES	FNMA	05/28/03	1.200	50,000	119	198,333.33	1.221

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/28/03 REDEMPTIONS (continued)								
	DISC NOTES	FNMA	05/28/03	1.200	50,000	119	198,333.33	1.221
	DISC NOTES	FHLMC	05/28/03	1.230	50,000	195	333,125.00	1.255
	DISC NOTES	FHLMC	05/28/03	1.230	50,000	195	333,125.00	1.255
	DISC NOTES	FHLMC	05/28/03	1.230	50,000	195	333,125.00	1.255
	DISC NOTES	FHLMC	05/28/03	1.230	50,000	195	333,125.00	1.255
05/28/03 PURCHASES								
	CD	S-E BANKEN	1.260%	06/27/03	1.250	30,000		
	CD	S-E BANKEN	1.260%	06/27/03	1.250	50,000		
	CD	DANSKE	1.250%	06/27/03	1.240	50,000		
	CD	DANSKE	1.250%	06/27/03	1.240	50,000		
	CP	SRAC		09/02/03	1.520	50,000		
	DISC NOTES	FHLMC		10/22/03	1.125	50,000		
	DISC NOTES	FHLMC		10/22/03	1.125	50,000		
	DISC NOTES	FNMA		11/19/03	1.135	50,000		
	DISC NOTES	FNMA		11/19/03	1.135	50,000		
	DISC NOTES	FNMA		11/26/03	1.135	50,000		
	SBA	FR	1.550%	05/25/28	1.550	4,012		
	SBA	FR	1.550%	05/25/28	1.550	19,989		
	TREAS	NOTES	2.000%	05/15/06	1.642	50,000		
	TREAS	NOTES	2.000%	05/15/06	1.642	50,000		
	TREAS	NOTES	2.000%	05/15/06	1.642	50,000		
	TREAS	NOTES	2.000%	05/15/06	1.642	50,000		
05/29/03 REDEMPTIONS								
	CP	GECC		05/29/03	1.240	10,000	3,100.00	1.257
	CP	GECC		05/29/03	1.240	50,000	15,500.00	1.257
	CP	CITIGLOBAL		05/29/03	1.250	50,000	17,361.11	1.267
	CP	CITIGLOBAL		05/29/03	1.250	50,000	17,361.11	1.267
	CP	DISNEY		05/29/03	1.400	7,190	32,155.28	1.425
	CP	DISNEY		05/29/03	1.400	50,000	223,611.11	1.425
	DISC NOTES	FNMA		05/29/03	1.260	50,000	273,000.00	1.284
	TREAS	BILLS		05/29/03	1.205	50,000	269,451.39	1.228
	TREAS	BILLS		05/29/03	1.205	50,000	269,451.39	1.228
	TREAS	BILLS		05/29/03	1.205	50,000	269,451.39	1.228
	TREAS	BILLS		05/29/03	1.205	50,000	269,451.39	1.228
	TREAS	BILLS		05/29/03	1.205	50,000	269,451.39	1.228
	TREAS	BILLS		05/29/03	1.205	50,000	269,451.39	1.228
05/29/03 PURCHASES								
	CP	GECC		06/02/03	1.200	5,000		
	CP	GECC		06/02/03	1.200	50,000		
	CP	ASCC		07/08/03	1.230	9,575		
	CP	BEAR		07/08/03	1.230	25,000		
	CP	ASCC		07/08/03	1.230	50,000		
	CP	BEAR		07/08/03	1.230	50,000		

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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05/29/03 PURCHASES (continued)

FHLB	5.250%	08/15/06	1.900	13,000
FHLB	5.250%	08/15/06	1.900	37,000
FHLB	5.250%	08/15/06	1.900	50,000

05/30/03 REDEMPTIONS

CD	W/F	1.220%	05/30/03	1.220	50,000	67	113,527.78	1.236
CD	W/F	1.220%	05/30/03	1.220	50,000	67	113,527.78	1.236
CD	W/F	1.220%	05/30/03	1.220	50,000	67	113,527.78	1.236
CD	W/F	1.220%	05/30/03	1.220	50,000	67	113,527.78	1.236
CP	GECC		05/30/03	1.250	50,000	45	78,125.00	1.269
CP	GECC		05/30/03	1.250	50,000	45	78,125.00	1.269
CP	GE CO		05/30/03	1.240	50,000	49	84,388.89	1.259
CP	GE CO		05/30/03	1.240	50,000	49	84,388.89	1.259
CP	SRAC		05/30/03	1.620	25,000	56	63,000.00	1.646
CP	FCAR		05/30/03	1.340	50,000	164	305,222.22	1.366
CP	FCAR		05/30/03	1.340	50,000	164	305,222.22	1.366
CP	FCAR		05/30/03	1.340	50,000	164	305,222.22	1.366
CP	FCAR		05/30/03	1.340	50,000	164	305,222.22	1.366
CP	GECC		05/30/03	1.330	50,000	169	312,180.56	1.359
CP	GECC		05/30/03	1.330	50,000	169	312,180.56	1.359
CP	GECC		05/30/03	1.340	50,000	171	318,250.00	1.367
CP	GECC		05/30/03	1.340	50,000	171	318,250.00	1.367
DISC NOTES	FNMA		05/30/03	1.180	50,000	45	73,750.00	1.198
DISC NOTES	FNMA		05/30/03	1.180	50,000	45	73,750.00	1.198
DISC NOTES	FNMA		05/30/03	1.200	50,000	121	201,666.67	1.221
DISC NOTES	FNMA		05/30/03	1.200	50,000	121	201,666.67	1.221
DISC NOTES	FNMA		05/30/03	1.285	43,921	158	247,702.24	1.310
DISC NOTES	FNMA		05/30/03	1.285	50,000	158	281,986.11	1.310

05/30/03 PURCHASES

CP	NCAT		06/02/03	1.340	20,000
CP	NCAT		06/02/03	1.340	50,000
CP	GECC		06/02/03	1.350	50,000
CP	GECC		06/02/03	1.350	50,000
CP	GECC		06/02/03	1.350	50,000
CP	GECC		06/02/03	1.350	50,000
CP	AMER EXP		07/08/03	1.230	30,000
CP	AMER EXP		07/08/03	1.230	50,000
CP	AMER EXP		07/08/03	1.230	50,000
CP	AMER EXP		07/08/03	1.230	50,000
CP	SRAC		07/08/03	1.520	50,000
CP	FCAR		07/08/03	1.240	50,000
CP	FCAR		07/08/03	1.240	50,000

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Bank of East Asia (USA)	01/14/03	1.290	3,095,000.00	07/16/03
Bank of East Asia (USA)	02/13/03	1.230	3,000,000.00	08/14/03
Bank of East Asia (USA)	05/13/03	1.180	6,000,000.00	11/19/03
Omni Bank	02/25/03	1.230	3,000,000.00	08/28/03
Omni Bank	03/07/03	1.220	3,000,000.00	09/05/03
Omni Bank	03/21/03	1.210	2,000,000.00	09/19/03
Omni Bank	04/23/03	1.250	2,000,000.00	10/23/03
Omni Bank	05/21/03	1.080	2,000,000.00	11/20/03
<u>ARROYO GRANDE</u>				
Mid-State Bank	12/11/02	1.310	5,000,000.00	06/13/03
Mid-State Bank	01/16/03	1.290	5,000,000.00	07/17/03
Mid-State Bank	02/13/03	1.230	5,000,000.00	08/14/03
Mid-State Bank	03/12/03	1.100	5,000,000.00	09/12/03
Mid-State Bank	04/14/03	1.180	5,000,000.00	10/15/03
Mid-State Bank	05/13/03	1.180	5,000,000.00	11/19/03
<u>BEVERLY HILLS</u>				
City National Bank	03/13/03	1.210	10,000,000.00	09/10/03
City National Bank	03/10/03	1.210	10,000,000.00	09/10/03
<u>BREA</u>				
Jackson Federal Bank	05/14/03	1.150	10,000,000.00	08/20/03
Pacific Western National Bank	02/05/03	1.240	4,000,000.00	08/08/03
<u>CALABASAS</u>				
First Bank of Beverly Hills FSB	03/19/03	1.180	10,000,000.00	06/20/03
First Bank of Beverly Hills FSB	02/06/03	1.250	10,000,000.00	08/07/03
First Bank of Beverly Hills FSB	03/03/03	1.250	10,000,000.00	09/04/03
<u>CAMARILLO</u>				
First California Bank	01/30/03	1.240	4,000,000.00	07/30/03
First California Bank	03/24/03	1.210	3,000,000.00	09/24/03
First California Bank	03/28/03	1.230	3,000,000.00	09/24/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	01/16/03	1.280	7,000,000.00	07/16/03
Western Sierra National Bank	02/14/03	1.220	6,000,000.00	08/15/03
<u>CHICO</u>				
North State National Bank	01/24/03	1.210	5,000,000.00	07/25/03
North State National Bank	02/14/03	1.220	1,500,000.00	08/15/03
North State National Bank	03/12/03	1.080	1,000,000.00	09/12/03
Tri Counties Bank	03/18/03	1.180	20,000,000.00	06/19/03
<u>CHULA VISTA</u>				
North Island Federal Credit Union	03/26/03	1.240	5,000,000.00	09/26/03
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	12/10/02	1.290	6,000,000.00	06/12/03
EverTrust Bank	01/27/03	1.210	6,000,000.00	07/31/03
<u>DUBLIN</u>				
Operating Engineers FCU	12/11/02	1.290	10,000,000.00	06/13/03
Operating Engineers FCU	02/13/03	1.210	5,000,000.00	08/14/03
Operating Engineers FCU	04/08/03	1.130	5,000,000.00	10/08/03
<u>EL CENTRO</u>				
Valley Independent Bank	04/28/03	1.230	20,000,000.00	06/25/03
Valley Independent Bank	12/19/02	1.330	20,000,000.00	07/08/03
Valley Independent Bank	05/21/03	1.110	32,500,000.00	07/17/03
<u>EL SEGUNDO</u>				
First Coastal Bank NA	04/25/03	1.230	2,000,000.00	07/24/03
First Coastal Bank NA	05/30/03	1.170	1,000,000.00	08/29/03
First Coastal Bank NA	02/26/03	1.260	1,000,000.00	08/29/03
Hawthorne Savings FSB	01/09/03	1.300	30,000,000.00	07/09/03
Hawthorne Savings FSB	01/06/03	1.300	30,000,000.00	07/09/03
Hawthorne Savings FSB	02/05/03	1.240	15,000,000.00	08/07/03
Hawthorne Savings FSB	03/24/03	1.200	50,000,000.00	09/24/03
Hawthorne Savings FSB	04/16/03	1.250	35,000,000.00	10/16/03
Hawthorne Savings FSB	05/14/03	1.180	25,000,000.00	11/20/03
Xerox Federal Credit Union	03/06/03	1.240	7,000,000.00	09/08/03
Xerox Federal Credit Union	05/16/03	1.150	20,000,000.00	11/20/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
WestAmerica	05/06/03	1.130	15,000,000.00	08/01/03
<u>FRESNO</u>				
United Security Bank	04/09/03	1.220	5,000,000.00	06/16/03
United Security Bank	04/15/03	1.220	15,000,000.00	06/16/03
United Security Bank	05/13/03	1.120	20,000,000.00	06/16/03
<u>FULLERTON</u>				
Fullerton Community Bank	01/23/02	1.260	8,000,000.00	07/25/03
Fullerton Community Bank	05/13/03	1.190	9,000,000.00	11/19/03
<u>GLENDALE</u>				
The California Credit Union	02/27/03	1.270	5,000,000.00	08/29/03
Verdugo Banking Company	01/07/03	1.290	5,000,000.00	07/10/03
Verdugo Banking Company	04/02/03	1.190	5,000,000.00	10/01/03
<u>GOLETA</u>				
Pacific Capital Bank	12/05/02	1.330	25,000,000.00	06/09/03
Pacific Capital Bank	12/11/02	1.290	30,000,000.00	06/09/03
Pacific Capital Bank	12/09/02	1.310	30,000,000.00	06/09/03
Pacific Capital Bank	01/23/03	1.230	45,000,000.00	07/25/03
Pacific Capital Bank	02/14/03	1.220	16,000,000.00	08/15/03
Pacific Capital Bank	03/14/03	1.080	25,000,000.00	09/17/03
Pacific Capital Bank	04/29/03	1.210	10,000,000.00	10/01/03
Pacific Capital Bank	04/02/03	1.170	20,000,000.00	10/01/03
<u>GRANADA HILLS</u>				
First State Bank of California	03/19/03	1.160	2,000,000.00	09/19/03
First State Bank of California	04/23/03	1.250	3,000,000.00	10/23/03
<u>IRVINE</u>				
Commercial Capital Bank	12/16/02	1.290	10,000,000.00	06/18/03
Commercial Capital Bank	01/08/03	1.290	6,000,000.00	07/10/03
Commercial Capital Bank	02/24/03	1.220	15,000,000.00	08/20/03
Commercial Capital Bank	02/21/03	1.220	14,000,000.00	08/28/03
Commercial Capital Bank	04/29/03	1.200	20,000,000.00	10/31/03
Commercial Capital Bank	05/20/03	1.100	20,000,000.00	11/20/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LA JOLLA</u>				
Silvergate Bank	01/31/03	1.240	5,000,000.00	08/06/03
Silvergate Bank	03/12/03	1.120	5,000,000.00	09/12/03
<u>LAKEPORT</u>				
Lake Community Bank	01/15/03	1.290	2,000,000.00	07/16/03
<u>LODI</u>				
Farmers & Merchant Bk Cen CA	04/11/03	1.180	10,000,000.00	10/10/03
<u>LOS ANGELES</u>				
Broadway Federal Bank	01/09/03	1.310	2,500,000.00	07/11/03
Broadway Federal Bank	03/11/03	1.170	3,000,000.00	09/11/03
California Center Bank	04/09/03	1.190	10,000,000.00	07/09/03
California Chohung Bank	01/16/03	1.270	1,000,000.00	07/17/03
California Chohung Bank	02/19/03	1.210	4,000,000.00	08/21/03
California Chohung Bank	03/07/03	1.200	5,000,000.00	09/05/03
California Chohung Bank	04/01/03	1.190	3,000,000.00	09/29/03
California Chohung Bank	04/14/03	1.160	3,300,000.00	10/15/03
Cathay Bank	12/10/02	1.290	30,000,000.00	06/12/03
Cathay Bank	05/29/03	1.130	17,000,000.00	08/27/03
Cathay Bank	03/24/03	1.200	19,000,000.00	09/24/03
Cathay Bank	04/07/03	1.140	19,000,000.00	10/08/03
Cathay Bank	05/13/03	1.180	15,000,000.00	11/19/03
Cedars Bank	12/12/02	1.310	4,500,000.00	06/12/03
Cedars Bank	02/19/03	1.230	2,000,000.00	08/21/03
Cedars Bank	04/03/03	1.150	5,000,000.00	10/03/03
Cedars Bank	04/22/03	1.240	4,000,000.00	10/22/03
Center Bank	03/19/03	1.170	20,000,000.00	06/20/03
Eastern International Bank	12/10/02	1.310	1,000,000.00	06/12/03
Eastern International Bank	05/06/03	1.160	900,000.00	11/05/03
Family Savings Bank	12/05/02	1.350	3,000,000.00	06/16/03
Family Savings Bank	01/10/03	1.280	1,000,000.00	07/11/03
Hanmi Bank	03/05/03	1.250	25,000,000.00	06/05/03
Hanmi Bank	03/18/03	1.170	25,000,000.00	06/19/03
Hanmi Bank	04/18/03	1.230	25,000,000.00	07/18/03
Hanmi Bank	05/08/03	1.150	20,000,000.00	08/07/03
Manufacturers Bank	03/10/03	1.220	50,000,000.00	06/11/03
Mellon First Business Bank	03/19/03	1.170	50,000,000.00	06/20/03
Mellon First Business Bank	04/10/03	1.200	50,000,000.00	07/10/03
Nara Bank, NA	02/07/03	1.230	10,000,000.00	08/08/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Nara Bank, NA	03/18/03	1.160	5,000,000.00	09/11/03
Nara Bank, NA	03/11/03	1.160	5,000,000.00	09/11/03
Nara Bank, NA	04/23/03	1.250	20,000,000.00	10/23/03
Pacific Union Bank	01/07/03	1.290	10,000,000.00	07/10/03
Pacific Union Bank	03/06/03	1.240	20,000,000.00	09/04/03
Preferred Bank	04/17/03	1.240	6,000,000.00	06/20/03
Preferred Bank	03/21/03	1.240	9,000,000.00	06/20/03
Preferred Bank	04/15/03	1.240	16,000,000.00	06/20/03
Preferred Bank	02/07/03	1.240	4,000,000.00	08/08/03
Sae Han Bank	05/22/03	1.090	6,000,000.00	08/22/03
Western Federal Credit Union	04/23/03	1.230	30,000,000.00	10/23/03
Wilshire State Bank	12/17/02	1.310	2,000,000.00	06/19/03
Wilshire State Bank	04/09/03	1.190	3,000,000.00	07/10/03
Wilshire State Bank	07/12/02	2.060	4,000,000.00	07/10/03
Wilshire State Bank	02/05/03	1.240	4,000,000.00	08/07/03
Wilshire State Bank	02/24/03	1.230	4,000,000.00	08/27/03
Wilshire State Bank	03/19/03	1.160	8,000,000.00	09/19/03
Wilshire State Bank	04/23/03	1.250	4,000,000.00	10/23/03
Wilshire State Bank	05/13/03	1.180	2,000,000.00	11/14/03
Wilshire State Bank	05/06/03	1.180	4,000,000.00	11/14/03
Wilshire State Bank	05/29/03	1.130	5,000,000.00	12/17/03
<u>MERCED</u>				
County Bank	12/10/02	1.330	10,000,000.00	06/11/03
County Bank	01/16/03	1.300	5,000,000.00	07/17/03
County Bank	02/24/03	1.240	5,000,000.00	08/27/03
County Bank	04/14/03	1.190	5,000,000.00	10/15/03
<u>MODESTO</u>				
Valley First Credit Union	04/10/03	1.200	4,000,000.00	10/10/03
<u>MONTEREY PARK</u>				
Trust Bank FSB	01/02/03	1.270	3,000,000.00	07/09/03
Trust Bank FSB	04/01/03	1.210	3,000,000.00	10/01/03
<u>NORTH HIGHLANDS</u>				
Safe Credit Union	05/16/03	1.120	20,000,000.00	08/14/03
Safe Credit Union	04/16/03	1.250	5,000,000.00	10/16/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>OAKDALE</u>				
Oak Valley Community Bank	03/11/03	1.160	1,500,000.00	09/18/03
Oak Valley Community Bank	03/20/03	1.160	2,000,000.00	09/18/03
Oak Valley Community Bank	04/16/03	1.230	2,500,000.00	10/16/03
<u>OAKLAND</u>				
Metropolitan Bank	03/24/03	1.180	1,000,000.00	09/24/03
Metropolitan Bank	04/28/03	1.200	1,000,000.00	10/29/03
Metropolitan Bank	05/28/03	1.100	1,000,000.00	12/04/03
<u>ONTARIO</u>				
Citizens Business Bank	12/06/02	1.360	25,000,000.00	06/04/03
Citizens Business Bank	02/06/03	1.240	10,000,000.00	08/08/03
Citizens Business Bank	02/11/03	1.230	20,000,000.00	08/08/03
Citizens Business Bank	03/24/03	1.200	30,000,000.00	09/24/03
Citizens Business Bank	04/03/03	1.150	25,000,000.00	10/03/03
Citizens Business Bank	05/21/03	1.080	30,000,000.00	11/20/03
<u>PALO ALTO</u>				
Bank of Petaluma	02/19/03	1.230	3,500,000.00	08/20/03
Bank of Petaluma	03/10/03	1.210	12,000,000.00	09/10/03
Bank of Santa Clara	02/19/03	1.230	20,000,000.00	08/20/03
Bay Area Bank	01/15/03	1.300	5,000,000.00	07/16/03
Bay Area Bank	04/28/03	1.230	5,000,000.00	10/29/03
Bay Bank of Commerce	04/28/03	1.220	5,000,000.00	10/29/03
Coast Commercial Bank	01/15/03	1.290	5,000,000.00	07/16/03
Coast Commercial Bank	02/19/03	1.230	20,000,000.00	08/20/03
Cupertino National Bank	01/15/03	1.300	10,000,000.00	07/16/03
Cupertino National Bank	03/10/03	1.220	10,000,000.00	09/10/03
Cupertino National Bank	04/30/03	1.210	35,000,000.00	10/29/03
Cupertino National Bank	05/22/03	1.100	20,000,000.00	11/21/03
Golden Gate Bank	05/22/03	1.100	9,000,000.00	11/21/03
Mid-Peninsula Bank	02/19/03	1.230	5,000,000.00	08/20/03
Mid-Peninsula Bank	03/10/03	1.210	10,000,000.00	09/10/03
Mid-Peninsula Bank	04/28/03	1.220	35,000,000.00	10/29/03
Mt. Diablo National Bank	03/10/03	1.220	10,000,000.00	09/10/03
Peninsula Bank of Commerce	02/19/03	1.230	15,000,000.00	08/20/03
San Jose National Bank	05/22/03	1.090	20,000,000.00	11/21/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALOS VERDES ESTATES</u>				
Malaga Bank	12/23/02	1.280	4,000,000.00	06/25/03
Malaga Bank	02/20/03	1.220	2,000,000.00	08/22/03
Malaga Bank	03/13/03	1.080	2,000,000.00	09/12/03
Malaga Bank	05/13/03	1.160	8,000,000.00	11/19/03
<u>PASADENA</u>				
Community Bank	12/19/02	1.320	20,000,000.00	06/19/03
Community Bank	01/10/03	1.280	20,000,000.00	07/11/03
Community Bank	04/15/03	1.220	15,000,000.00	10/15/03
Community Bank	05/07/03	1.190	15,000,000.00	11/06/03
Wescom Credit Union	05/13/03	1.190	10,000,000.00	11/19/03
<u>PLACERVILLE</u>				
El Dorado Savings Bank	06/10/02	2.360	20,000,000.00	06/10/03
El Dorado Savings Bank	02/07/03	1.360	5,000,000.00	02/05/04
El Dorado Savings Bank	03/20/03	1.270	5,000,000.00	03/10/04
El Dorado Savings Bank	03/07/03	1.270	5,000,000.00	03/10/04
El Dorado Savings Bank	04/10/03	1.280	10,000,000.00	04/01/04
El Dorado Savings Bank	04/30/03	1.310	5,000,000.00	04/30/04
<u>PLEASANTON</u>				
Valley Community Bank	03/13/03	1.180	5,000,000.00	09/19/03
Valley Community Bank	03/19/03	1.180	1,000,000.00	09/19/03
<u>POMONA</u>				
PFF Bank and Trust	12/09/02	1.330	20,000,000.00	06/11/03
PFF Bank and Trust	02/27/03	1.240	8,000,000.00	08/29/03
<u>PORTERVILLE</u>				
Bank of the Sierra	04/23/03	1.260	10,000,000.00	10/23/03
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	12/05/02	1.350	10,000,000.00	06/04/03
La Jolla Bank, FSB	02/05/03	1.230	25,000,000.00	08/08/03
La Jolla Bank, FSB	03/06/03	1.230	10,000,000.00	09/04/03
La Jolla Bank, FSB	05/21/03	1.070	25,000,000.00	11/20/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>REDDING</u>				
North Valley Bank	12/11/02	1.310	3,000,000.00	06/13/03
<u>REDWOOD CITY</u>				
Provident Central Credit Union	04/29/03	1.190	20,000,000.00	10/31/03
<u>ROCKLIN</u>				
Five Star Bank	04/01/03	1.190	2,000,000.00	10/01/03
<u>RICHMOND</u>				
Mechanics Bank	06/12/02	2.340	10,000,000.00	06/12/03
Mechanics Bank	07/11/02	2.110	10,000,000.00	07/09/03
Mechanics Bank	08/13/02	1.710	10,000,000.00	08/08/03
Mechanics Bank	09/12/02	1.800	10,000,000.00	09/12/03
Mechanics Bank	10/15/02	1.580	10,000,000.00	10/15/03
Mechanics Bank	04/29/03	1.210	10,000,000.00	10/31/03
Mechanics Bank	11/07/02	1.510	10,000,000.00	11/07/03
Mechanics Bank	03/07/03	1.290	10,000,000.00	03/03/04
Mechanics Bank	04/01/03	1.320	10,000,000.00	04/01/04
Mechanics Bank	04/23/03	1.390	10,000,000.00	04/21/04
<u>RIVERSIDE</u>				
Provident Savings Bank	03/27/03	1.220	25,000,000.00	09/25/03
<u>SACRAMENTO</u>				
American River Bank	12/23/02	1.280	1,000,000.00	06/25/03
American River Bank	01/10/03	1.260	1,000,000.00	07/11/03
American River Bank	01/14/03	1.270	1,500,000.00	07/31/03
American River Bank	02/26/03	1.220	2,000,000.00	08/29/03
American River Bank	03/27/03	1.200	2,000,000.00	09/25/03
American River Bank	04/09/03	1.180	1,500,000.00	10/09/03
Bank of Sacramento	02/11/03	1.240	1,500,000.00	08/13/03
Bank of Sacramento	03/19/03	1.170	2,000,000.00	09/19/03
Bank of Sacramento	05/29/03	1.140	2,000,000.00	12/03/03
Merchants National Bank	01/22/03	1.230	2,000,000.00	07/24/03
Merchants National Bank	04/15/03	1.200	2,000,000.00	10/15/03
River City Bank	01/08/03	1.320	2,000,000.00	07/10/03
River City Bank	01/27/03	1.240	3,000,000.00	07/31/03
River City Bank	02/25/03	1.230	2,000,000.00	08/28/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
U.S. Bank	01/08/03	1.310	100,000,000.00	07/10/03
U.S. Bank	01/31/03	1.230	25,000,000.00	08/06/03
U.S. Bank	02/06/03	1.230	50,000,000.00	08/13/03
U.S. Bank	02/19/03	1.230	25,000,000.00	08/21/03
U.S. Bank	02/19/03	1.230	25,000,000.00	08/21/03
Union Bank of California	03/20/03	1.180	150,000,000.00	06/19/03
Union Bank of California	04/18/03	1.230	150,000,000.00	07/18/03
Union Bank of California	05/07/03	1.170	150,000,000.00	08/07/03
<u>SAN BERNARDINO</u>				
Business Bank of California	01/14/03	1.300	8,000,000.00	07/16/03
Business Bank of California	05/06/03	1.160	10,000,000.00	08/06/03
Business Bank of California	03/18/03	1.170	12,000,000.00	09/18/03
<u>SAN DIEGO</u>				
First Future Credit Union	12/05/02	1.360	10,000,000.00	06/04/03
First Future Credit Union	12/18/02	1.320	3,000,000.00	06/16/03
First Future Credit Union	02/27/03	1.240	5,000,000.00	08/29/03
First Future Credit Union	05/29/03	1.130	5,000,000.00	12/03/03
First United Bank	01/17/03	1.290	2,000,000.00	07/18/03
First United Bank	02/14/03	1.250	1,000,000.00	08/15/03
Neighborhood National Bank	02/21/03	1.240	2,000,000.00	08/22/03
<u>SAN FRANCISCO</u>				
American California Bank	04/08/03	1.170	2,000,000.00	07/08/03
American California Bank	01/08/03	1.330	2,000,000.00	07/08/03
Bank of Canton California	08/30/02	1.920	20,000,000.00	08/28/03
Bank of the West	03/19/03	1.170	82,000,000.00	06/20/03
Bank of the West	04/04/03	1.190	134,000,000.00	07/09/03
Bank of the West	01/23/03	1.230	25,000,000.00	07/30/03
Bank of the West	01/16/03	1.290	75,000,000.00	07/30/03
Bank of the West	01/22/03	1.250	76,500,000.00	07/30/03
Bank of the West	02/20/03	1.240	242,000,000.00	08/22/03
Citibank (West) FSB	04/04/03	1.160	50,000,000.00	07/03/03
Citibank (West) FSB	04/14/03	1.190	100,000,000.00	07/03/03
Citibank (West) FSB	05/22/03	1.170	100,000,000.00	07/23/03
Oceanic Bank	09/12/02	1.800	4,000,000.00	09/12/03
Trans Pacific National Bank	12/23/02	1.300	1,000,000.00	06/25/03
Trans Pacific National Bank	02/05/03	1.240	1,000,000.00	08/07/03
Trans Pacific National Bank	03/25/03	1.230	1,000,000.00	09/25/03
United Commercial Bank	12/03/02	1.320	25,000,000.00	06/04/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
United Commercial Bank	12/30/02	1.310	25,000,000.00	07/01/03
United Commercial Bank	01/10/03	1.280	30,000,000.00	07/11/03
United Commercial Bank	01/15/03	1.280	20,000,000.00	07/16/03
United Commercial Bank	01/27/03	1.230	40,000,000.00	07/31/03
United Commercial Bank	03/07/03	1.240	20,000,000.00	09/04/03
United Commercial Bank	02/28/03	1.240	30,000,000.00	09/04/03
United Commercial Bank	03/21/03	1.210	65,000,000.00	09/19/03
United Commercial Bank	04/08/03	1.150	40,000,000.00	10/08/03
<u>SAN JOSE</u>				
Comerica Bank of California	03/04/03	1.280	63,000,000.00	06/05/03
Comerica Bank of California	04/16/03	1.190	71,000,000.00	07/18/03
Comerica Bank of California	05/08/03	1.180	183,000,000.00	08/07/03
Heritage Bank of Commerce	02/14/03	1.240	2,000,000.00	08/15/03
Meriwest Credit Union	12/17/02	1.330	5,000,000.00	06/19/03
Meriwest Credit Union	04/16/03	1.250	5,000,000.00	07/18/03
Meriwest Credit Union	05/06/03	1.180	5,000,000.00	08/06/03
Meriwest Credit Union	02/25/03	1.250	5,000,000.00	08/28/03
San Jose National Bank	04/30/03	1.220	20,000,000.00	10/29/03
Santa Clara Co. Fed. C.U.	02/05/03	1.240	10,000,000.00	08/08/03
Santa Clara Co. Fed. C.U.	05/07/03	1.200	5,000,000.00	11/06/03
<u>SAN LUIS OBISPO</u>				
First Bank Of San Luis Obispo	05/14/03	1.160	6,000,000.00	08/14/03
First Bank Of San Luis Obispo	03/11/03	1.170	7,000,000.00	09/11/03
First Bank Of San Luis Obispo	03/26/03	1.230	5,000,000.00	09/26/03
First Bank Of San Luis Obispo	05/30/03	1.130	4,500,000.00	12/05/03
Mission Community Bank	12/10/02	1.310	1,000,000.00	06/12/03
Mission Community Bank	03/04/03	1.240	1,000,000.00	09/04/03
Mission Community Bank	04/08/03	1.150	2,500,000.00	10/08/03
San Luis Trust Bank	01/21/03	1.260	1,000,000.00	07/23/03
<u>SAN MARINO</u>				
East West Federal Bank	01/09/03	1.300	42,000,000.00	07/11/03
East West Federal Bank	02/07/03	1.230	35,000,000.00	08/08/03
East West Federal Bank	03/11/08	1.160	35,000,000.00	09/12/03
East West Federal Bank	05/15/03	1.170	38,000,000.00	11/20/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN RAFAEL</u>				
Westamerica Bank	04/17/03	1.210	25,000,000.00	07/10/03
Westamerica Bank	04/10/03	1.180	35,000,000.00	07/10/03
Westamerica Bank	04/24/03	1.200	50,000,000.00	07/23/03
Westamerica Bank	04/30/03	1.180	10,000,000.00	08/01/03
Westamerica Bank	04/28/03	1.180	40,000,000.00	08/01/03
<u>SANTA MARIA</u>				
Hacienda Bank	03/10/03	1.230	1,000,000.00	09/10/03
<u>SANTA ROSA</u>				
National Bank of the Redwoods	01/22/03	1.230	10,000,000.00	07/24/03
National Bank of the Redwoods	02/11/03	1.210	5,000,000.00	08/13/03
National Bank of the Redwoods	04/29/03	1.190	5,000,000.00	10/31/03
North Coast Bank	03/21/03	1.220	1,250,000.00	06/19/03
North Coast Bank	03/21/03	1.220	1,250,000.00	09/19/03
<u>SONORA</u>				
Central California Bank	03/26/03	1.230	5,000,000.00	09/26/03
<u>STOCKTON</u>				
Pacific State Bank	01/07/03	1.300	1,000,000.00	07/10/03
Pacific State Bank	04/09/03	1.210	1,000,000.00	10/09/03
Union Safe Deposit Bank	05/07/03	1.200	15,000,000.00	11/06/03
Union Safe Deposit Bank	12/11/02	1.320	10,000,000.00	06/13/03
Union Safe Deposit Bank	01/23/03	1.260	15,000,000.00	07/25/03
Union Safe Deposit Bank	02/14/03	1.250	15,000,000.00	08/15/03
Union Safe Deposit Bank	03/06/03	1.250	15,000,000.00	09/05/03
Union Safe Deposit Bank	04/15/03	1.230	10,000,000.00	10/15/03
Washington Mutual Bank	12/16/02	1.310	45,000,000.00	06/18/03
Washington Mutual Bank	01/22/03	1.250	75,000,000.00	07/24/03
Washington Mutual Bank	02/19/03	1.230	60,000,000.00	08/21/03
<u>TORRANCE</u>				
China Trust Bank (USA)	03/14/03	1.150	35,000,000.00	06/13/03
China Trust Bank (USA)	04/24/03	1.230	30,000,000.00	07/23/03
China Trust Bank (USA)	05/15/03	1.140	20,000,000.00	08/13/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>TRACY</u>				
Service 1st Bank	03/20/03	1.210	4,000,000.00	09/18/03
<u>TUSTIN</u>				
Sunwest Bank	03/13/03	1.140	1,000,000.00	06/11/03
Sunwest Bank	04/16/03	1.230	6,000,000.00	07/18/03
Sunwest Bank	05/14/03	1.160	7,800,000.00	08/14/03
<u>VACAVILLE</u>				
Travis Credit Union	05/30/03	1.140	40,000,000.00	08/28/03
<u>WATSONVILLE</u>				
Monterey Bay Bank	12/16/02	1.310	3,000,000.00	06/18/03
Monterey Bay Bank	01/14/03	1.290	8,000,000.00	07/16/03
Monterey Bay Bank	03/04/03	1.240	6,000,000.00	09/04/03
Monterey Bay Bank	03/25/03	1.230	8,000,000.00	09/25/03
Monterey Bay Bank	04/10/03	1.190	3,000,000.00	10/10/03
<u>WHITTIER</u>				
Quaker City Bank	12/03/02	1.300	25,000,000.00	06/04/03
Quaker City Bank	01/14/03	1.270	24,000,000.00	07/16/03
Quaker City Bank	04/02/03	1.170	16,000,000.00	10/01/03
TOTAL TIME DEPOSITS APRIL 2003			5,575,095,000.00	

BANK DEMAND DEPOSITS
MAY 2003
(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	1,457,086	5,312,414
2	1,821,648	5,002,566
3	1,821,648	5,002,566
4	1,821,648	5,002,566
5	1,025,381	4,205,689
6	1,003,321	4,207,414
7	847,682	4,105,924
8	606,920	4,190,384
9	981,822	4,133,369
10	981,822	4,133,369
11	981,822	4,133,369
12	1,245,564	3,916,793
13	1,348,084	4,033,634
14	1,172,298	3,912,129
15	1,122,853	4,095,539
16	1,271,657	4,181,173
17	1,271,657	4,181,173
18	1,271,657	4,181,173
19	1,306,011	4,277,278
20	1,027,146	4,154,898
21	1,128,663	4,264,720
22	1,030,171	4,595,674
23	1,100,274	4,622,272
24	1,100,274	4,622,272
25	1,100,274	4,622,272
26	1,100,274	4,702,320
27	1,081,858	4,519,595
28	945,642	4,391,525
29	1,039,480	3,986,601
30	1,009,100	4,302,719
31	1,009,100	4,307,417
AVERAGE DOLLAR DAYS \$		1,162,359 ^{a/}

^{a/} The prescribed bank balance for April was \$1,054,611. This consisted of \$863,394 in compensating balances for services, balances for uncollected funds of \$184,496 and a deduction of \$-6,721 for May delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1647

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 21, 2003, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 863,394,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	5/19/03	5/23/03	\$ 524,200,000	\$ 56,245,605,000	\$ 5,555,095,000	\$ 61,800,700,000
(2)	5/26/03	5/30/03	\$ (1,309,800,000)	\$ 54,935,805,000	\$ 5,555,095,000	\$ 60,490,900,000
(3)	6/2/03	6/6/03	\$ (996,400,000)	\$ 53,939,405,000	\$ 5,555,095,000	\$ 59,494,500,000
(4)	6/9/03	6/13/03	\$ (232,300,000)	\$ 53,707,105,000	\$ 5,555,095,000	\$ 59,262,200,000
(5)	6/16/03	6/20/03	\$ (7,032,100,000)	\$ 46,675,005,000	\$ 5,555,095,000	\$ 52,230,100,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 863,394,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: May 21, 2003
* Government Code

Member

Los Angeles County Treasurer
Pending Transactions Journal
Group: Pooled Surplus Investments
As of 06/30/03
Attachment XVIII

<u>Settle Date</u>	<u>Trade Date</u>	<u>Counterparty</u>	<u>Instrument ID</u>	<u>Description</u>	<u>Rate</u>	<u>Maturity Date</u>	<u>Price</u>	<u>Par</u>	<u>Principal</u>	<u>Purch Int</u>
<u>NTRD - PSI NON-TRADING</u>										
7/9/2003	6/16/2003	CITGM	0000057511	FHLB 1.25 (CALLABLE)	1.2500	01/09/06	100	50,000,000.00	50,000,000.00	0.00
7/2/2003	6/16/2003	MS	0000057512	WELLS FARGO BK DEP NOTE (CALLABLE)	1.5000	01/02/06	100	50,000,000.00	50,000,000.00	0.00
7/2/2003	6/16/2003	MS	0000057513	WELLS FARGO BK DEP NOTE (CALLABLE)	1.5000	01/02/06	100	50,000,000.00	50,000,000.00	0.00
7/2/2003	6/18/2003	GCMi	0000057565	FFCB 1.11 (CALLABLE)	1.1100	10/01/04	100	50,000,000.00	50,000,000.00	0.00
7/2/2003	6/18/2003	GCMi	0000057566	FFCB 1.11 (CALLABLE)	1.1100	10/01/04	100	50,000,000.00	50,000,000.00	0.00
7/2/2003	6/18/2003	GCMi	0000057567	FFCB 1.11 (CALLABLE)	1.1100	10/01/04	100	50,000,000.00	50,000,000.00	0.00
7/7/2003	6/18/2003	BCMI	0000057568	FFCB 1.20 (CALLABLE)	1.2000	01/07/05	100	50,000,000.00	50,000,000.00	0.00
Portfolio Totals :								350,000,000.00	350,000,000.00	0.00
Grand Totals :								350,000,000.00	350,000,000.00	0.00